

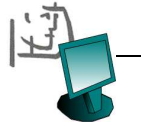


# MEFFStation

## USER GUIDE

**MEFF S/MART v9.85**

**15 August 2014**



This manual is for version **9.85.00** of the MEFFStation Terminal.

For subsequent versions of the terminal you should check with MEFF whether there is new documentation available or if this manual is still valid.

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# Contents

<b>1.</b>	<b>MEFFStation vs. MEFFStation MT .....</b>	<b>1</b>
<b>2.</b>	<b>Desktop.....</b>	<b>2</b>
2.1	Main window.....	2
2.1.1	Main window – Commands menu.....	3
2.1.2	Main window – Tool bar.....	4
2.1.3	Main window – Connection state bar.....	5
2.2	Floating windows.....	5
2.3	Grouping windows.....	6
2.3.1	Docksite.....	7
2.3.2	Page Control Docksite.....	8
2.4	Desktop configurations management.....	8
2.4.1	Save configuration.....	9
2.4.2	Display configuration.....	9
2.4.3	Close configuration.....	10
2.4.4	Delete configuration.....	10
2.5	Finding a window in the desktop.....	11
2.6	Windows Personalisation.....	12
2.6.1	Save personalisation.....	12
2.6.2	Restore personalisation.....	13
2.6.3	Delete personalisation.....	14
<b>3.</b>	<b>Connection.....</b>	<b>15</b>
3.1	Connection Configuration.....	15
3.2	Establishing connection.....	15
3.3	Disconnect.....	15
3.4	Password Connection.....	16
3.5	Managing connection errors.....	17
3.6	Connected Traders.....	18
<b>4.</b>	<b>Floating windows.....</b>	<b>19</b>
4.1	General.....	19
4.1.1	Trader Ticker.....	19
4.1.2	Contract browser.....	20
4.1.3	Connected Traders.....	21
4.2	Trading.....	22
4.2.1	Trading Functionalities.....	22
4.2.2	Trading Status Control.....	22
4.2.3	Depth Window - Normal.....	23
4.2.4	Depth window - Extended.....	24
4.2.5	Normal window.....	25
4.2.6	Options window.....	26
4.2.7	Strategies window.....	27
4.2.8	General Ticker.....	28
4.2.9	Order management.....	29
4.2.10	Orders management by contract.....	30
4.2.11	Orders management extended.....	31
4.2.12	Exchange trades.....	32
4.2.13	Exchange trades by contract.....	33
4.2.14	Cl. Member – Kill button” for Trader Members.....	34
4.2.15	Trader Member - “Kill Button” for traders.....	34
4.2.16	Management of Prearranged Trades.....	35
4.2.17	Acceptance of Prearranged Trades.....	36
4.2.18	RFQ management.....	37
4.2.19	Order Quote Parameters Management and Delta Protection.....	37
4.2.20	Quote orders management.....	38
4.2.21	Volume Filter Clearing Member.....	39
4.2.22	Volume Filter set by the Member.....	40
4.2.23	Price Filter set by the Member.....	41
4.2.24	Maximum Intraday Position Limit (IFTL).....	42
4.3	Clearing.....	43
4.3.1	Functions monitor.....	43
4.3.2	Trades Management.....	44



4.3.3	Historical Trades Management .....	45
4.3.4	Exercise Requests Management .....	46
4.3.5	Open Positions Management .....	47
4.3.6	Variation Margin .....	48
4.3.7	Give-out Management .....	49
4.3.8	Give-ins Management .....	50
4.3.9	Management of Clearing Member Give-ins .....	51
4.3.10	Management of Give-out References .....	52
4.3.11	Management of Give-in References .....	53
4.3.12	Management of Give-Out Filters .....	54
4.3.13	Management of Give-In Filters .....	55
4.3.14	Management of Clearing Member Give-In Filters .....	56
4.3.15	Delivery Management .....	57
4.3.16	Third Party Trades Cleared .....	58
4.3.17	Open Position of Cleared Third Parties .....	59
<b>5.</b>	<b>Orders .....</b>	<b>60</b>
5.1	General concepts .....	60
5.1.1	Rapid order .....	60
5.1.2	Order entry .....	61
5.1.3	Order cancellation .....	61
5.1.4	Field price .....	62
5.1.5	Order management window .....	62
5.2	Mouse Shortcuts .....	62
5.3	Color codes .....	72
5.4	Order entry .....	73
5.4.1	Points of access to the order entry .....	73
5.4.2	Order entry window .....	74
5.4.3	Order entry process .....	76
5.4.4	Rapid order entry .....	77
5.5	Order Cancellation .....	78
5.5.1	Partial orders cancellation .....	78
5.5.2	Menu option: Orders – Order Cancellation - Partial Cancellation (*) .....	78
5.5.3	Cancellation of all orders .....	79
5.5.4	Cancellation from order management window .....	79
5.5.5	Preconfigured Cancellations .....	80
5.6	Order modification .....	81
<b>6.</b>	<b>Cross trades .....</b>	<b>82</b>
6.1	Market cross trades entry .....	82
6.2	Cross trade entry not equal than A and H .....	83
6.3	Cross trades management .....	84
6.4	Pearranged trades entry .....	85
6.5	Enter pearranged trades not equal than H .....	87
6.6	Management of Pearranged Trades and Cross Trades .....	88
6.7	Color Codes .....	89
<b>7.</b>	<b>Strategies .....</b>	<b>90</b>
7.1	Add Strategy .....	90
7.2	Strategies Request Management .....	90
<b>8.</b>	<b>Query Trades .....</b>	<b>91</b>
8.1	From the session .....	91
8.2	Historicals .....	92
8.3	From the open position .....	93
<b>9.</b>	<b>Average Price Trades .....</b>	<b>94</b>
<b>10.</b>	<b>Assignments, Transfers and Give-ups .....</b>	<b>95</b>
10.1	Assignment of daily account .....	95
10.2	Transfer of trades .....	96
10.3	Give-Outs .....	97
10.3.1	Configuration .....	97
10.3.2	Request .....	99
10.3.3	Management .....	100
10.4	Give-In .....	101





10.4.1 Configuration.....	101
10.4.2 Management.....	104
10.5 Give-In as Clearing Member of destination account.....	105
10.5.1 Filters Configuration.....	105
10.5.2 Filters.....	105
10.5.3 Management.....	106
10.6 Allocation, Transfers and Give-Ups: Single Window.....	107
10.7 Color Codes.....	107
<b>11. Quote Requests.....</b>	<b>108</b>
11.1 Create quote requests.....	108
11.2 Delete quote request.....	109
<b>12. Exercise Request.....</b>	<b>110</b>
<b>13. Margin Simulation.....</b>	<b>111</b>
<b>14. Query in clearing.....</b>	<b>112</b>
14.1 Query Variation Margin.....	112
14.2 Query Open Position.....	113
<b>15. Messages to supervisor.....</b>	<b>114</b>
<b>16. Permissions Management.....</b>	<b>115</b>
<b>17. Gate Users Management.....</b>	<b>116</b>
<b>18. Traders Details Management.....</b>	<b>118</b>
<b>19. Setup.....</b>	<b>119</b>
19.1 Default Clearing House.....	119
19.2 Default market.....	119
19.3 Change Password.....	119
19.4 Block Terminal.....	120
19.5 Setup of orders.....	120
19.5.1 Setup of orders: Miscellaneous.....	120
19.5.2 Setup of orders: Rapid order.....	121
19.5.3 Setup of orders: Entry of orders.....	122
19.5.4 Setup of orders: Modification orders.....	123
19.5.5 Setup of orders: Cancellation of orders.....	124
19.5.6 Setup of orders: Market Cross Trades.....	124
19.5.7 Setup of orders: Market Cross Trades.....	125
19.5.8 Setup of orders: Contract Alias.....	126
<b>20. Generation of Raw Data Files.....</b>	<b>127</b>
20.1 At the End of the Day.....	127
20.2 Specific Request.....	128
<b>21. Reports.....</b>	<b>129</b>
<b>22. Terminal Launching Parameters.....</b>	<b>130</b>
<b>Appendix A Personalisation of Data Matrix.....</b>	<b>A-1</b>
A.1 Parts of a matrix.....	A-1
A.2 Options Menu.....	A-3
A.3 Columns/Bands Management.....	A-4
A.4 Sorting of rows.....	A-9
A.5 Grouping of rows.....	A-10
A.6 Filtering of rows.....	A-12
A.7 Total lines.....	A-13
A.8 Presentation options.....	A-17
A.9 Printing.....	A-18
A.10 Templates.....	A-19



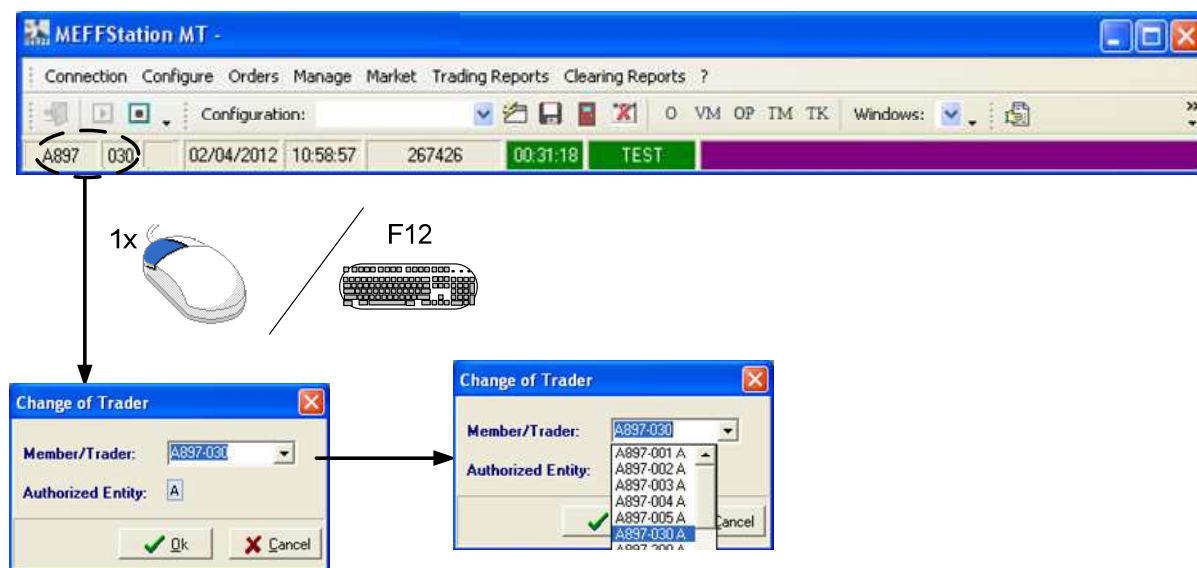
## 1. MEFFStation vs. MEFFStation MT

There are two versions of the MEFFStation terminals: MEFFStation and MEFFStation MT. This manual is applicable to both versions. The generic name of MEFFStation has been used to refer to the terminal in the later chapters.

MEFFStation is the standard terminal, and is associated with a unique trader code.

MEFFStation MT is a multitrader terminal, where the user of the terminal can dynamically change the code of the trader that he is acting on behalf of.

The title of the main window indicates the type of terminal that you are working with.



- Change of trader in the MEFFStation MT terminal -



## 2. Desktop

### 2.1 Main window

MEFFStation has a **main window** that gives access to:

- **Commands menu**
- **Tool bar**
- **Connection status bar**



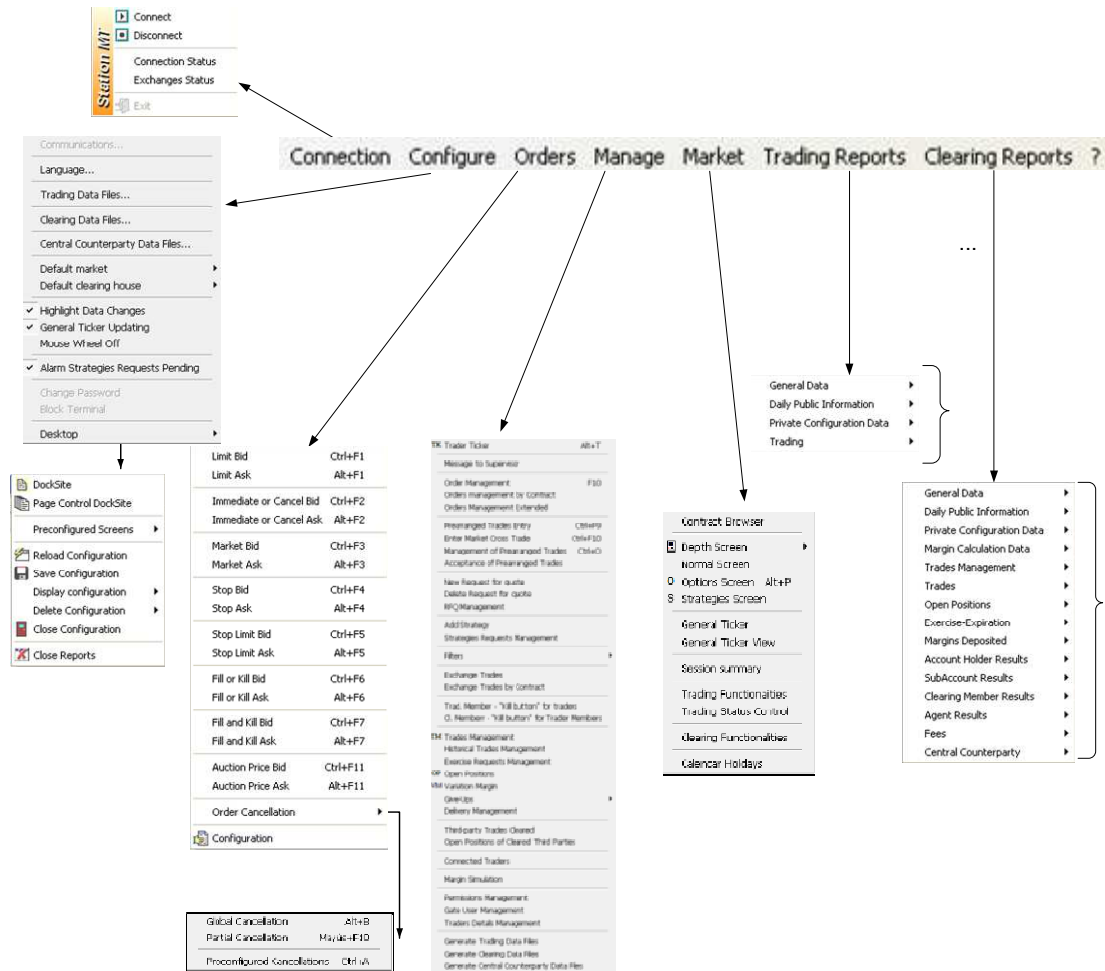
- Main window of MEFFStation -

The rest of the MEFFStation windows are associated to this main window and they will be hidden or shown when minimising or maximising the main window.



## 2.1.1 Main window – Commands menu

The commands menu of the MEFFStation main window provides access to all available functions.

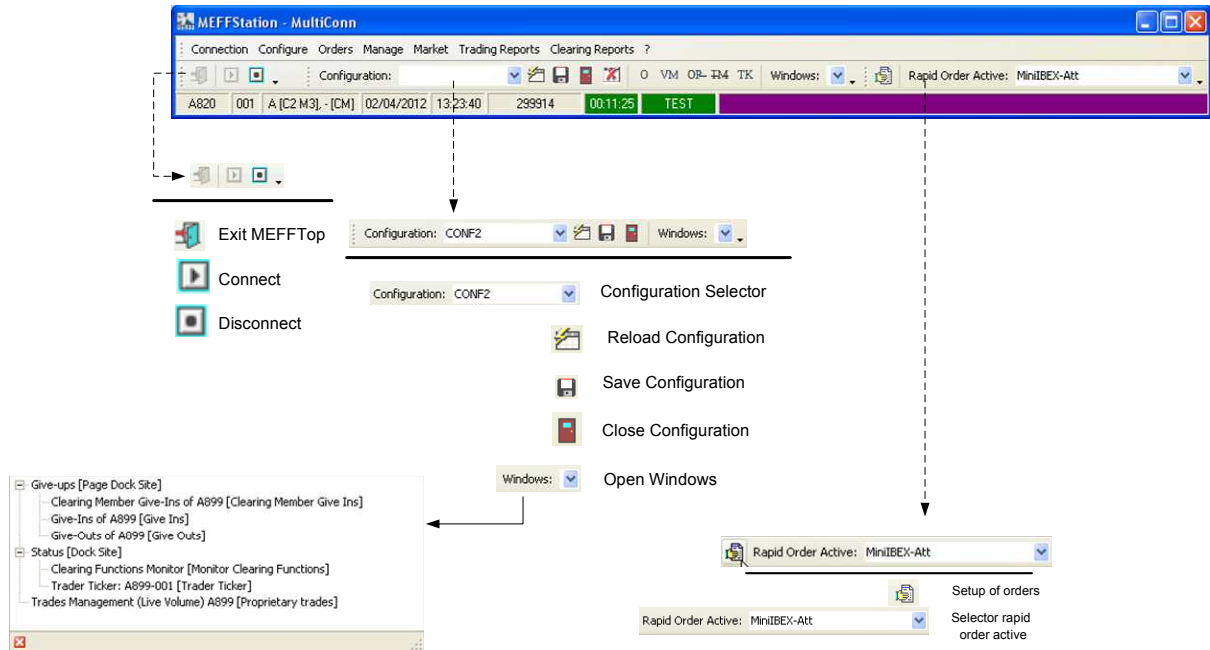


- Main window: Menu -



## 2.1.2 Main window – Tool bar

MEFFStation has a predefined tool bar that gives quick access to the most common functions.

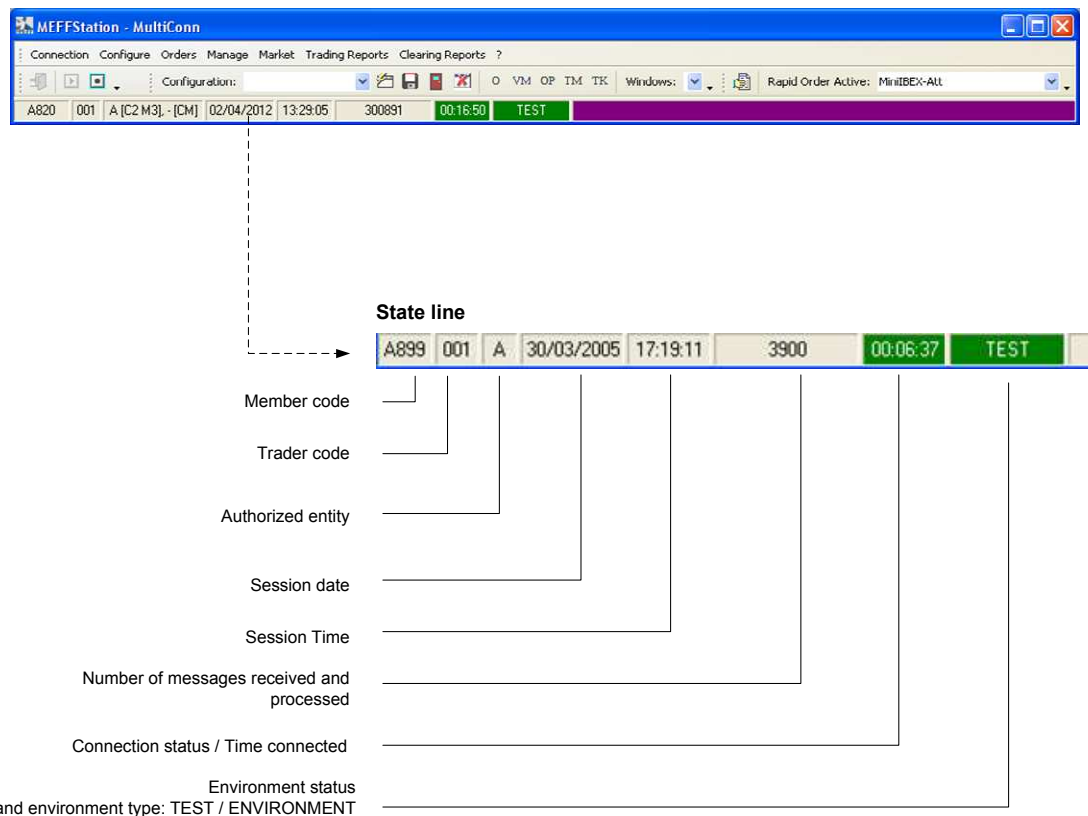


- Main window: Tool bar -



### 2.1.3 Main window – Connection state bar

The main window has a state line that displays general information about the terminal and the connection.



- Main window: Information -

## 2.2 Floating windows

The purpose of floating windows is not to run a specific process, but to present information and eventually allow interaction with the system based on the information displayed.

Due to its functionality it is possible to have several windows open simultaneously.

To move from one window to another, click with the mouse in the window that you are moving to or use the following combination of keys:

Keys	Meaning
CTRL + AV PAG	Move to the next window
CTRL + RE PAG	Move back to previous window

The types of windows used by MEFFStation are described in detail in chapter 4.



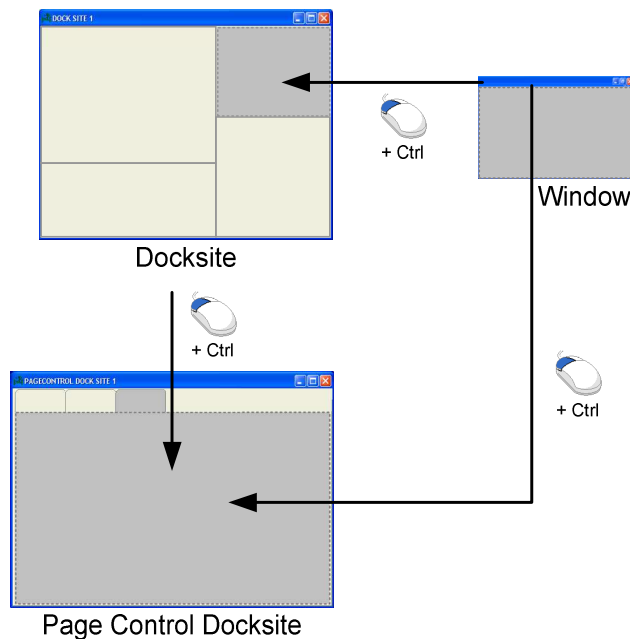
## 2.3 Grouping windows

To facilitate how floating windows are displayed and handled there are two types of special windows, so that various floating windows can be grouped together in a single one.

A *Docksite* is a special window that allows various floating windows to be grouped inside, so that they are all simultaneously visible.

A *Page Control Docksite* enables as many windows as *Docksites* to be grouped. The tabs located in the upper part give access to the different windows.

To add an element to one of these windows, it should be dragged with the mouse whilst pressing the **CTRL** key.



- Organization of desktop using Docksite and Page Control Docksite -

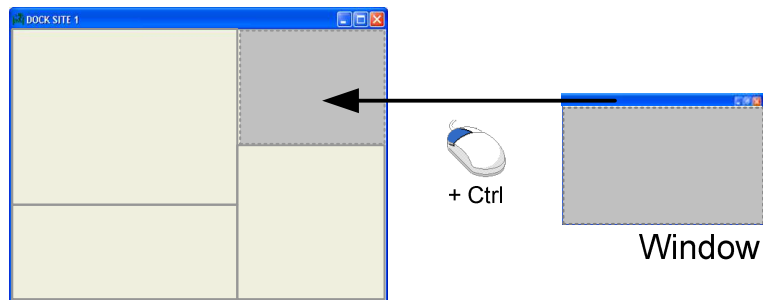


### 2.3.1 Docksite

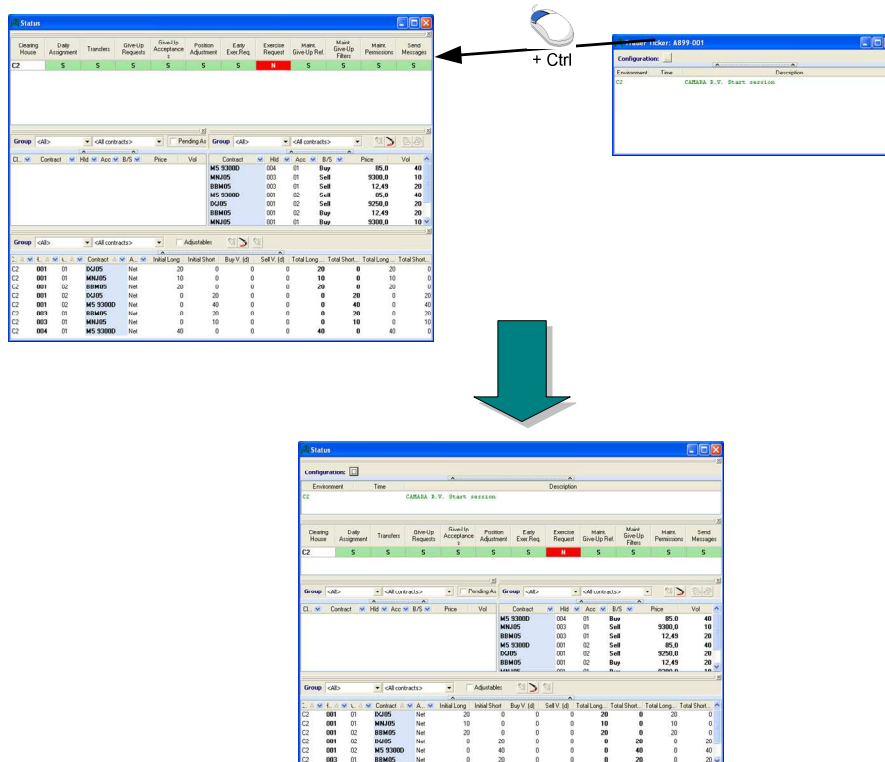
Menu option: **Desktop – DockSite**

Add window: Drag window + CTRL

Remove window: CTRL + Double click on the window bar to remove

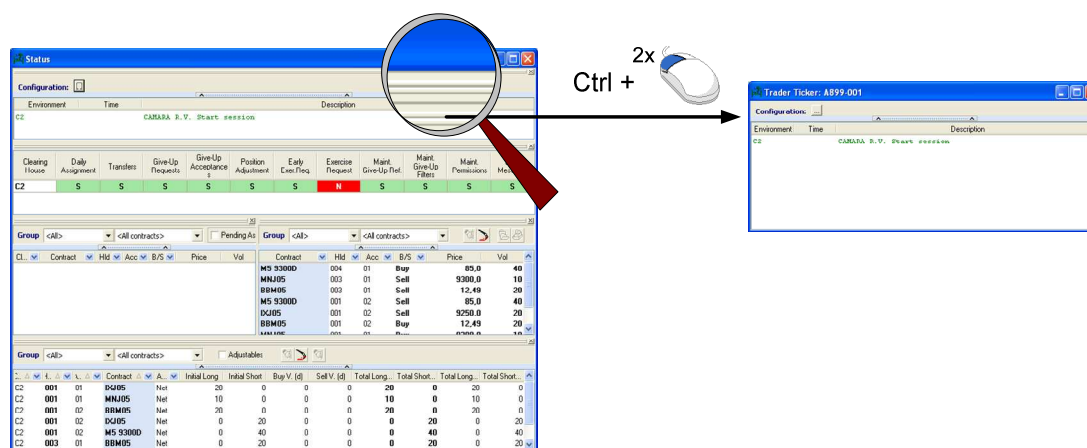


- Process of adding a window to a DockSite -



- Example of a window added to a DockSite -





- Example of a window removed from a DockSite -

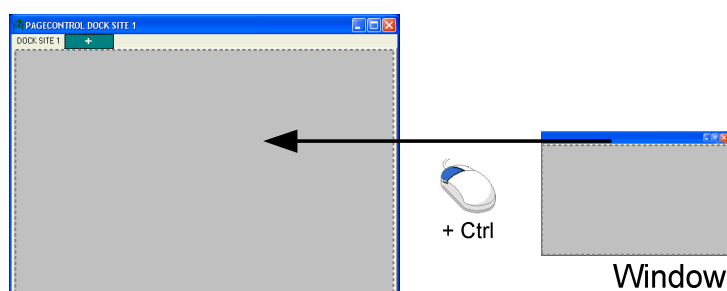
Docksite name is determined by the user when it is created. It can be changed later doing a right click on the window title bar and selecting **Rename** option.

## 2.3.2 Page Control Docksite

Menu option: **Desktop – Page Control DockSite**

**Add window:** Drag window + CTRL

**Remove window:** CTRL + Double click on the window bar to remove



- Add window to a Page Control Docksite -

Page Control Docksite name is determined by the user when it is created. It can be changed later doing a right click on the window title bar selecting **Rename** option.

You can move back or forward between different tabs using a combination of keystrokes:

Keys	Meaning
CTRL + TAB	Move to next tab of Page Control DockSite
CTRL + SHIFT + TAB	Go back to previous tab of Page Control DockSite

## 2.4 Desktop configurations management

A desktop configuration is established by the layout of floating windows and grouping panels as well as how these have been personalized.

MEFFStation allows the desktop configuration to be saved under a name, so that it can be restored later. With this mechanism a series of desktop configurations can be created associated with different operational needs, so that the trader can move from one to another in a quick and easy manner.



## 2.4.1 Save configuration

Menu option: **Config - Desktop – Save Configuration**

The screenshot shows the MEFFStation - MultiConn interface. A red circle highlights the 'Save' icon in the menu bar. Dashed arrows point from this icon to a 'Configuration name' input field and then to a 'Save' button. The background shows the 'Give-ups' and 'Trades Management' windows.

**Configuration name**

- Save configuration -

## 2.4.2 Display configuration

Menu option: **Config - Desktop – Display Configuration**

The screenshot shows the MEFFStation - MultiConn interface. A red circle highlights the 'Display' icon in the menu bar. Dashed arrows point from this icon to a 'Configuration name' input field and then to a 'Display' button. The background shows the 'Give-ups' and 'Trades Management' windows.

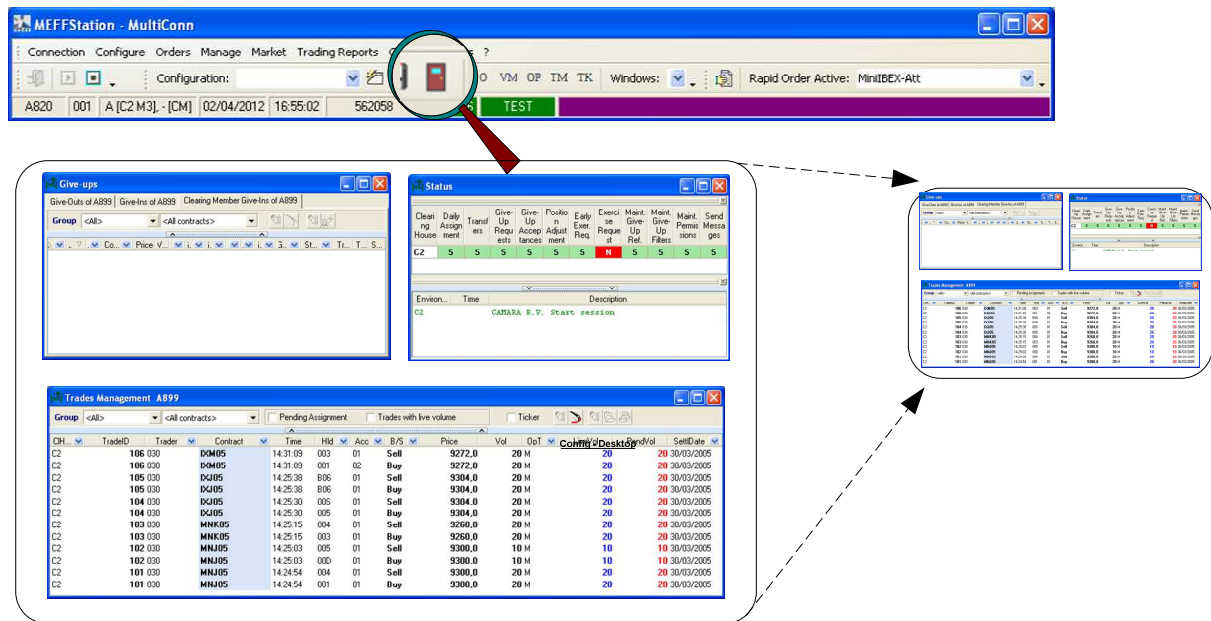
**Configuration name**

- Display configuration -



## 2.4.3 Close configuration

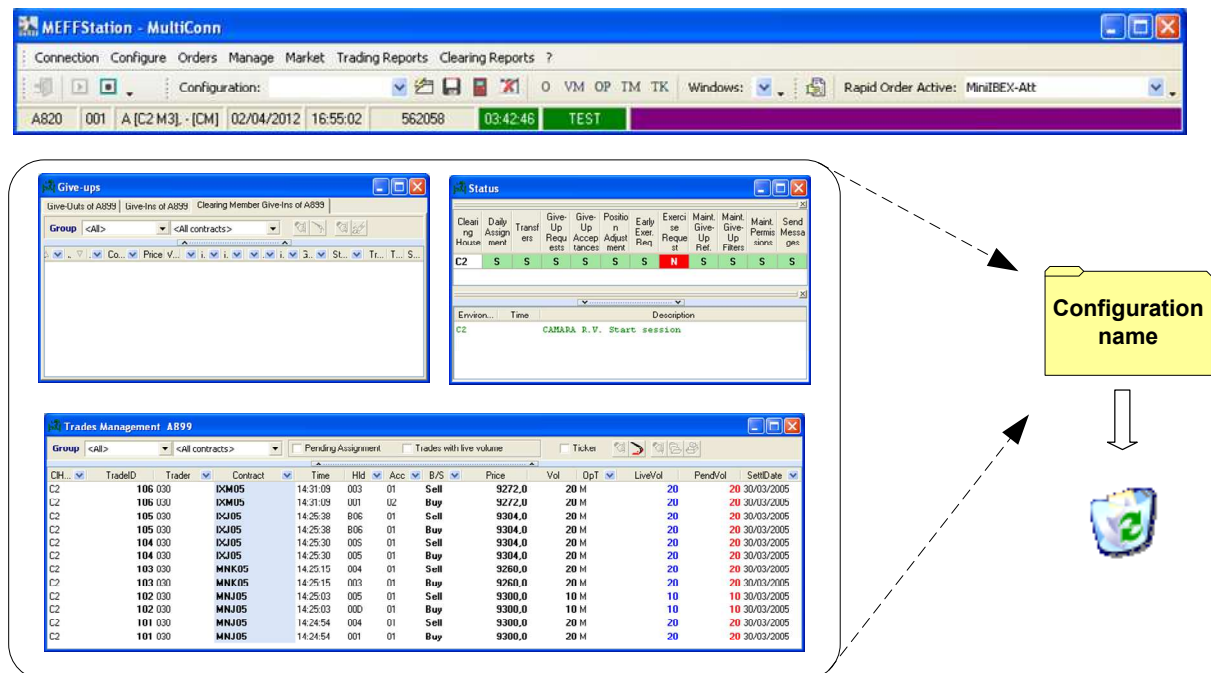
Menu option: **Config - Desktop - Close Configuration**



- Close configuration -

## 2.4.4 Delete configuration

Menu option: **Config - Desktop - Delete configuration**



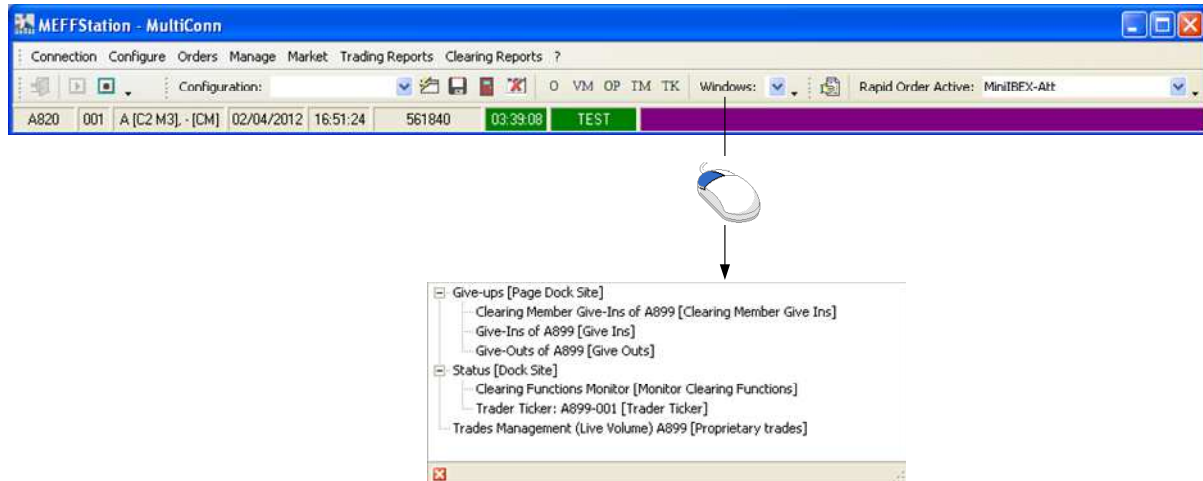
- Delete configuration -



## 2.5 Finding a window in the desktop

Clicking in the **Windows** option on the main window toolbar, a drop down list is displayed. It shows all open windows listed according to their organization in *docksites* and *page control docksites*.

When selecting a window from this list, it will come up front and its frame will flash highlighting that it is active.



- Access to list of open windows -



## 2.6 Windows Personalisation

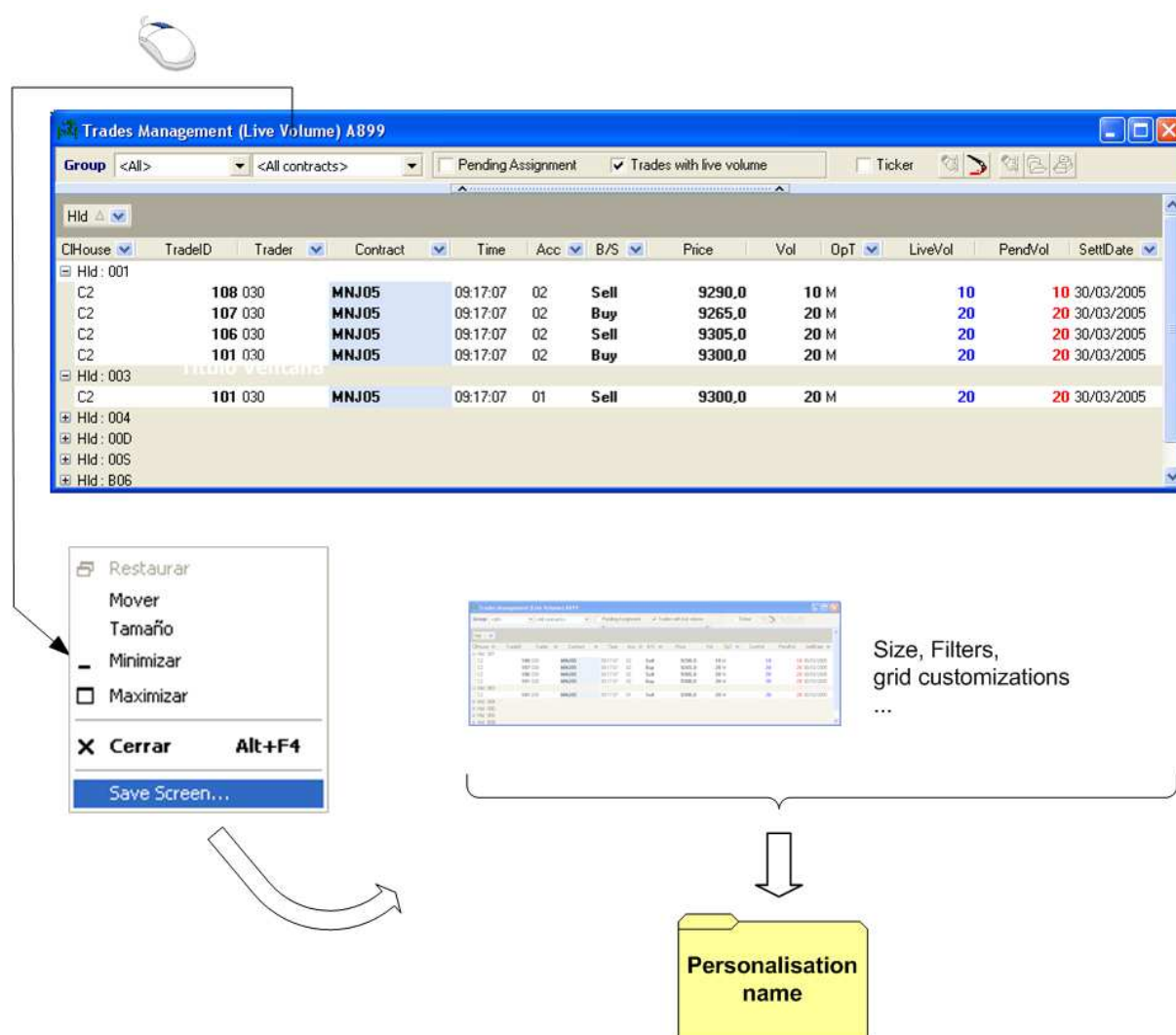
Windows terminal offers a great versatility for the configuration. Personalised configurations can be saved for later use, avoiding the repetition of this process.

With this method everything that is personalised is saved except the position of the window. This includes: the name and size of the window, configuration of data grid, selection of contracts or the information filters selected.

### 2.6.1 Save personalisation

**Access method:** Window Menu (right click on the window title bar) – Save Screen ...

**Function:** Assign a name to the personalised window so it can be used later.



- Save personalisation -



## 2.6.2 Restore personalisation

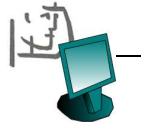
Menu option: **Configure - Desktop – Preconfigured Screens – Group – Name**

**Function:** Open a window with a personalised setting and data previously configured.

Size, Filters, grid customizations ...

Group	Contract	Time	Acc	B/S	Price	Vol	OpT	LiveVol	PendVol	SetDate
Hid : 001	C2	108 030	MNJ05	09:17:07	02	Sell	9290.0	10 M	10	10 30/03/2005
	C2	107 030	MNJ05	09:17:07	02	Buy	9265.0	20 M	20	20 30/03/2005
	C2	106 030	MNJ05	09:17:07	02	Sell	9305.0	20 M	20	20 30/03/2005
	C2	101 030	MNJ05	09:17:07	02	Buy	9300.0	20 M	20	20 30/03/2005
Hid : 003	C2	101 030	MNJ05	09:17:07	01	Sell	9300.0	20 M	20	20 30/03/2005
	C2	101 030	MNJ05	09:17:07	01	Sell	9300.0	20 M	20	20 30/03/2005
Hid : 004										
Hid : 005										
Hid : 006										

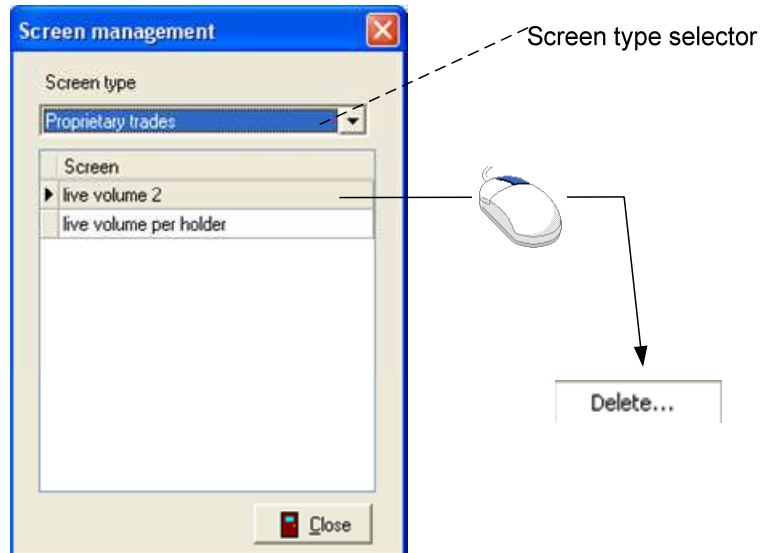
- Restore personalised window -



### 2.6.3 Delete personalisation

Menu option: **Configure - Desktop – Preconfigured Screens – Screen Management...**

**Function:** Delete previously personalised setting.



- Screen Management Window -





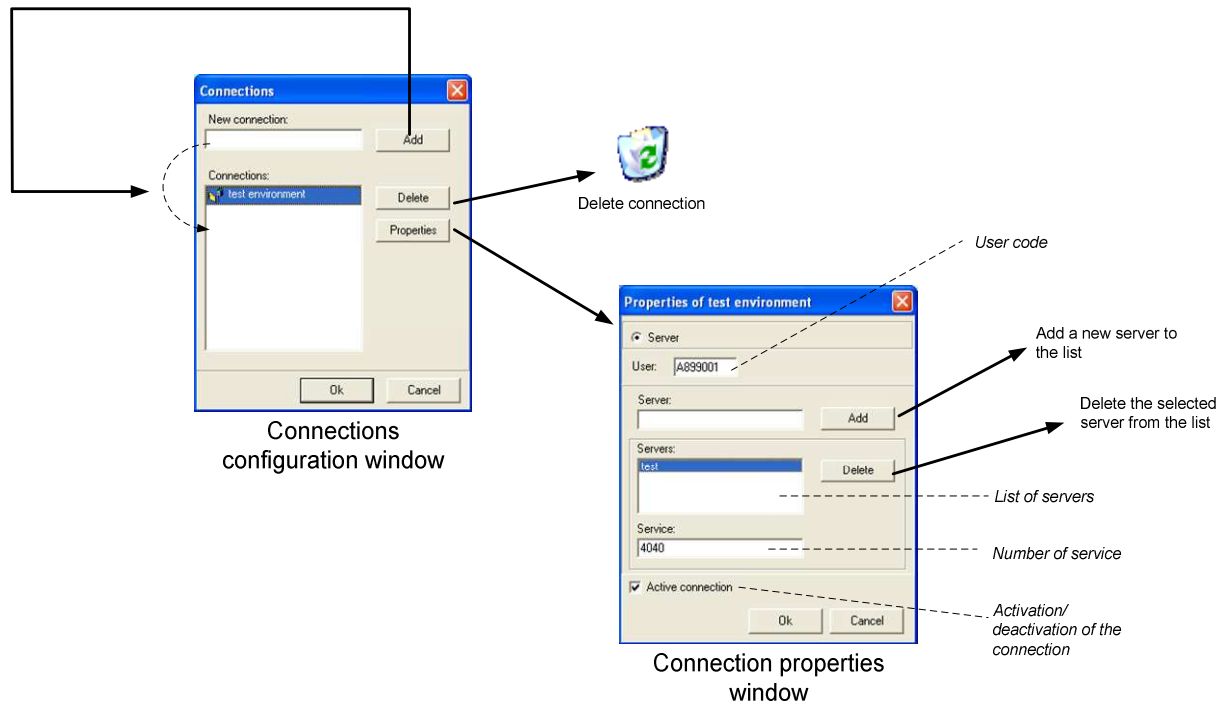
### 3. Connection

#### 3.1 Connection Configuration

**Menu option:** Configure – Communications

**Function:** Define system connection parameters.

The configuration data is provided by MEFF.



- Connection configuration windows -

#### 3.2 Establishing connection

**Menu option:** Connection – Connect

**Function:** Establishes active connections not discarded.

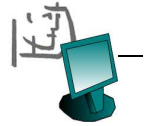
Before taking any action in an environment you must be connected to it.

#### 3.3 Disconnect

**Menu option:** Connection – Disconnect

**Function:** Ends all connections.





### 3.4 Password Connection

As a security measure the Meffstation has the option of asking for a password when the user connects the terminal. When Market Services enable this protection, the user can change the password through the new menu option Configure- Change Password.

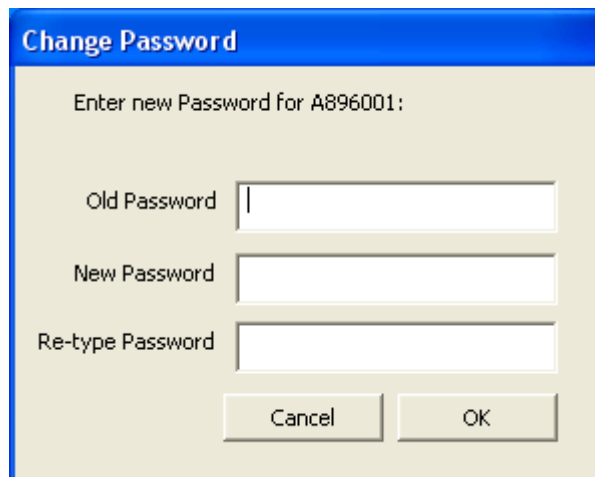
The following describes the password entry process.

When the terminal is connected for the first time or the password is reset due to a maximum number of login attempts, the first window displayed is



The 'Identification' dialog box has a blue title bar. The main area is light beige. It contains the text 'Enter User ID and Password'. Below this, there are two input fields. The first is labeled 'User ID' and contains the text 'A896001'. The second is labeled 'Password' and is empty. At the bottom right, there is an 'OK' button.

and the next one



The 'Change Password' dialog box has a blue title bar. The main area is light beige. It contains the text 'Enter new Password for A896001:'. Below this, there are three input fields. The first is labeled 'Old Password' and is empty. The second is labeled 'New Password' and is empty. The third is labeled 'Re-type Password' and is empty. At the bottom, there are two buttons: 'Cancel' and 'OK'.

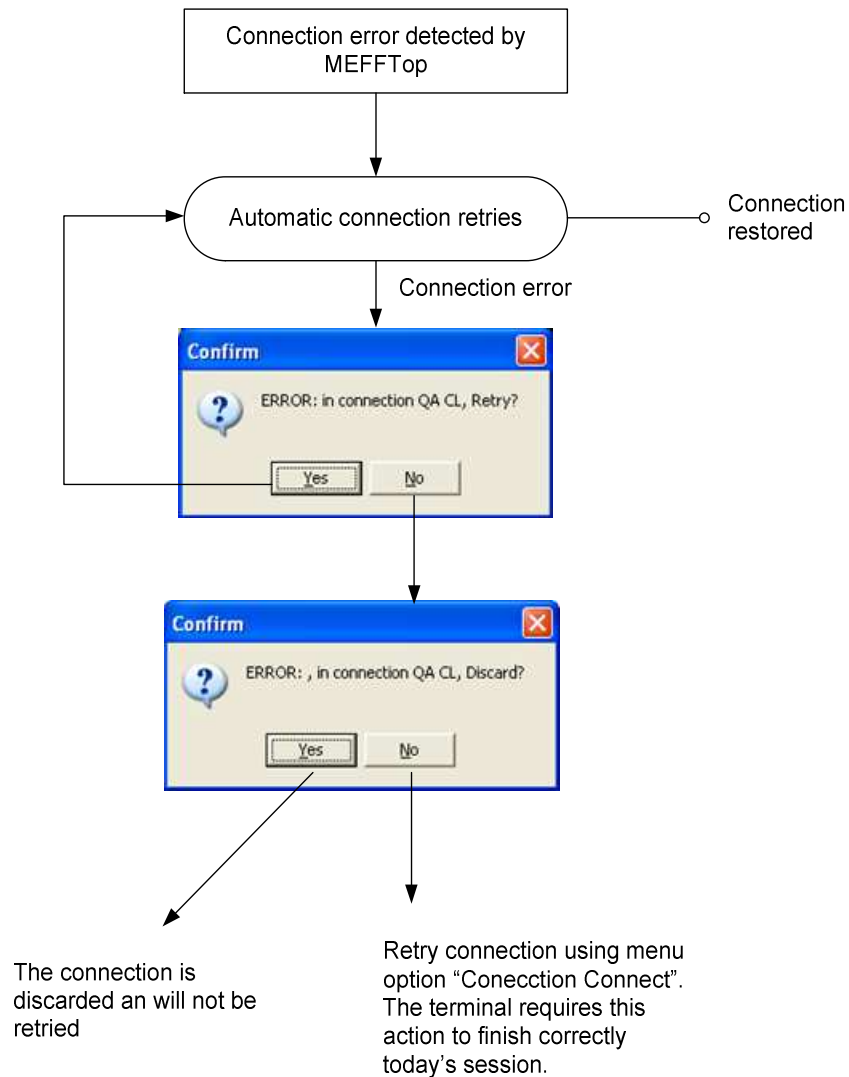
Once the password entry for the first time and modified by the user, in successive connections only the first window will show.

The password must be at least 6-digit and contain alpha numeric characters.



### 3.5 Managing connection errors

When MEFFStation detects an error in some of its connections, it will notify the user, who can opt to retry or accept the disconnection. If the disconnection is accepted he will have to decide if he wants to discard the connection, such that the terminal does not require this connection to end correctly, or not discard it, whereby the terminal considers it necessary to end the sessions associated with the connection.



- Actions in the case of disconnection -



### 3.6 Connected Traders

**Menu option:** Manage – Connected Traders

**Function:** Tracking terminals connected

**Multiplicity:** Single window. If this type of window is already open, when the option is requested it will pop up instead of opening a new instance.

Market	Trader	Node	Update Time	Action	IP	Session	Termin...	Version	Langu...	Disk S...	S.O. Version	Version Inst.
M3	003	LRTMI	09:54:42	Connected	10.91.1.36	04/04/2012	POOL	9.46.04	ESP	77G	05.01	9.46 04
M3	033	LRTMI	09:54:42	Connected	10.91.1.36	04/04/2012	ADM	9.46.04	ESP	77G	05.01	9.46 04
M3	046	MT	09:54:42	Connected	10.90.128.12	04/04/2012	ADM	9.41.03	ESP	99G	06.00	9.41 03
M3	351	T502340	09:54:42	Connected	192.168.146...	04/04/2012	CLGA	9.46.02	ESP	02G	05.02	T1.1 02

- Connected traders windows -



## 4. Floating windows

### 4.1 General

#### 4.1.1 Trader Ticker

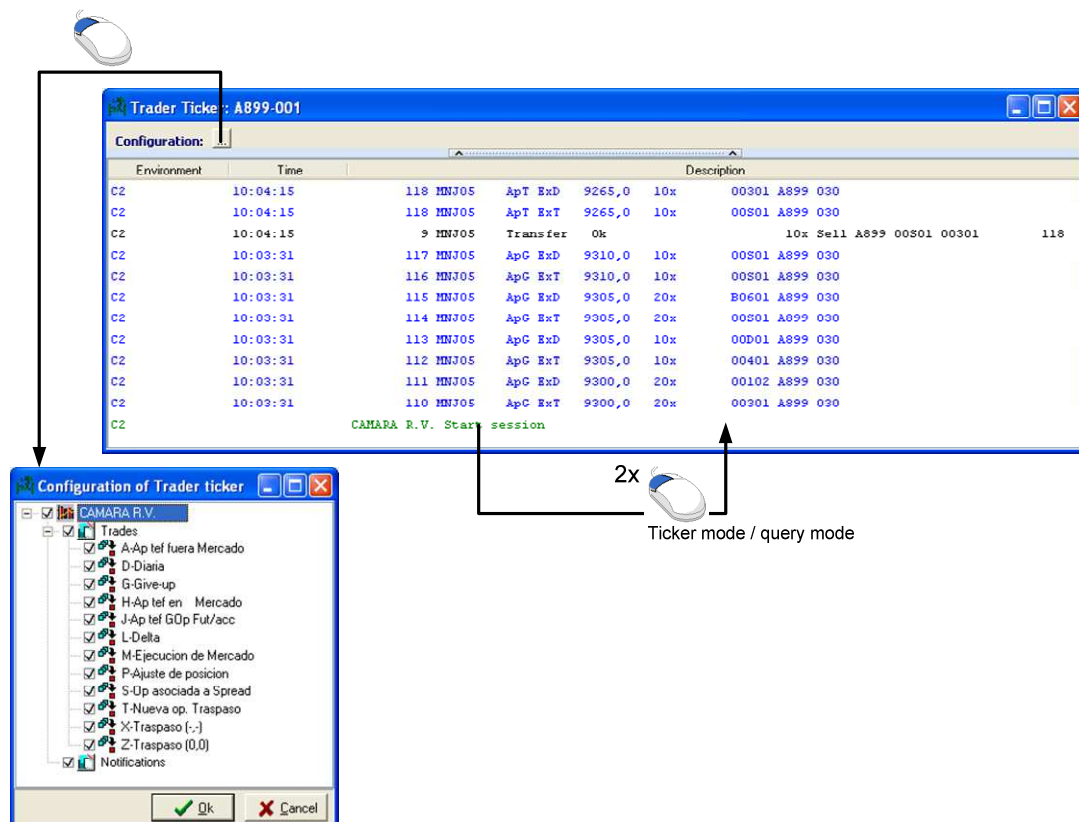
**Menu option:** Manage – Trader Ticker

**Function:** Monitoring proprietary trades and notifications.

**Multiplicity:** Multiple instances. When requesting to open this type of window the terminal creates a new instance regardless of whether there are other active windows of this type.

**Information filters:**

- **Trades:** Allows filtering trades to be shown using the trade code.
- **Public notifications:** Status changes and general messages.
- **Notifications:** Private messages.
- **Connections status:** It allows obtaining information about connections, disconnections and communications blocking.



- Trader Ticker Window -

By double clicking on the window area you can switch modes from ticker mode (most recent events without navigation capability) to query mode (free navigation).



## 4.1.2 Contract browser

**Menu option:** Market – Contract Browser

**Function:** Querying contracts and contracts selection for market windows.

**Multiplicity:** Single window. If this type of window is already open, when the option is requested it will pop up instead of opening a new instance.

Selection criteria

Search

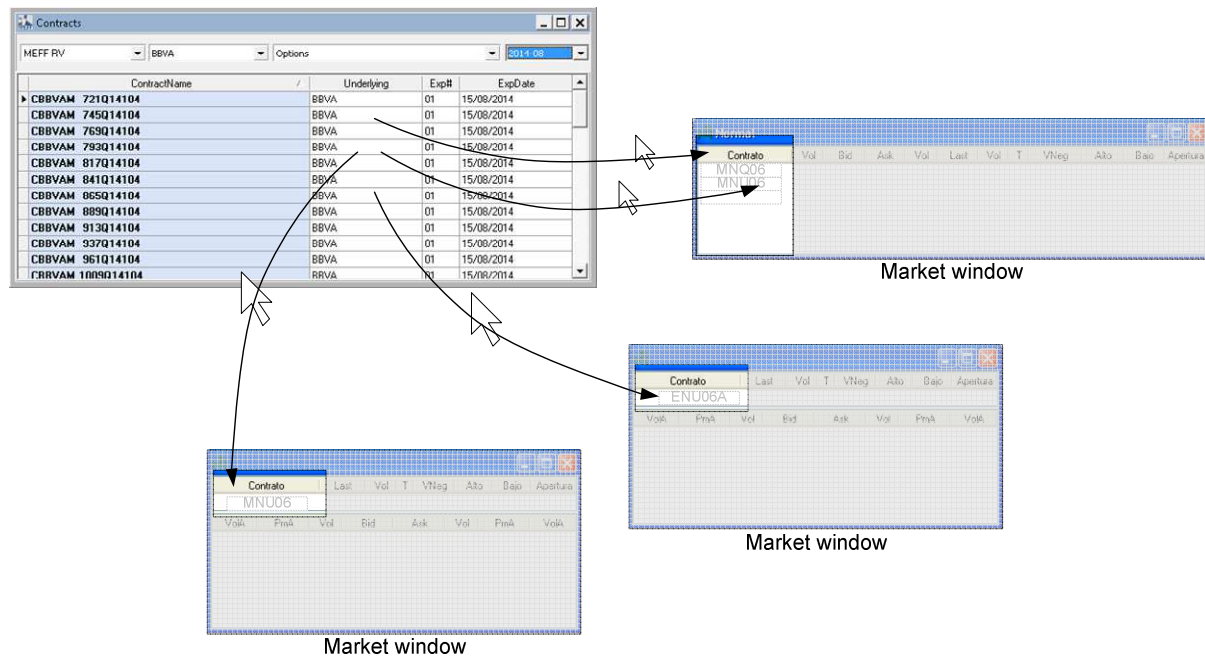
Result of selection

ContractName	Underlying	Exp#	ExpDate
CBBVAM 721Q14104	BBVA	01	15/08/2014
CBBVAM 745Q14104	BBVA	01	15/08/2014
CBBVAM 769Q14104	BBVA	01	15/08/2014
CBBVAM 793Q14104	BBVA	01	15/08/2014
CBBVAM 817Q14104	BBVA	01	15/08/2014
CBBVAM 841Q14104	BBVA	01	15/08/2014
CBBVAM 865Q14104	BBVA	01	15/08/2014
CBBVAM 889Q14104	BBVA	01	15/08/2014
CBBVAM 913Q14104	BBVA	01	15/08/2014
CBBVAM 937Q14104	BBVA	01	15/08/2014
CBBVAM 961Q14104	BBVA	01	15/08/2014
CBBVAM 1009Q14104	BBVA	01	15/08/2014

- Contract browser window -

The contract selector allows to drag different contract codes to the **Contract Column** of a market screen, moment from which the above mentioned window shows information of the assigned contract.

When contract allocation is done, the destiny window stores the underlying, contract type, *strike* if it exists and the number order of expiration. Thus when the expiration takes place, **the code of contract is updated automatically**. For example, if the contract that now is the first expiration of the future of Telefónica is selected, when the expiration takes place, the window will show the code of the contract that becomes the first expiration.



- Allocation of contracts in Market windows -

Contract selection window can also be accessed directly from market windows. In this case it is not a floating window, but a dialogue that must finish with accept or cancel button and whose scope is restricted to the window from where it was initiated

### 4.1.3 Connected Traders

#### Menu option: Manage – Connected Traders

**Function:** Consult traders and MeffGate users computer's characteristics. It also shows software version details and information regarding connection hours.

**Multiplicity:** Single window. If this type of window is already open, when the option is requested it will pop up instead of opening a new instance.

Connected Traders A896											
Connected		All	Ticker								
Market	Mem...	Trader	Node	Update Ti...	Action	IP	Session	Ter...	Version	La...	Dis...
C2	A896	001	MTMI	10:19:52	Connected	172.16.1.36	03/09/2010	MST	9.20.00	ENU	99G
M3	A896	001	MTMI	10:19:16	Connected	172.16.1.36	03/09/2010	MST	9.20.00	ENU	99G
Numerator	Update Time	Action	IP	Session	Terminal T...	Version	Language	Disk Space	S.O. Version		
1	10:19:52	Connected	172.16.1.36	03/09/2010	MST	9.20.00	ENU	99G	05.01		



## 4.2 Trading

### 4.2.1 Trading Functionalities

**Menu option:** Market – Trading Functionalities

**Function:** Querying active functions in the clearing system.

**Multiplicity:** Single window. If this type of window is already open, when the option is requested again the window becomes active instead of opening a new copy.

The possibility of taking an action will depend on active functions and trader's permissions.

Each function is represented by a column, and each modality in every environment is shown in a row. When one cell contains value "Yes" in green color, that means it is possible to do the action; "No" in red color means the action is not allowed, "Not now" in yellow color is shown when the action is suspended temporarily.

Trading functionalities							
Market	Mod. Contratación	Orders Quote Entry	Orders Quote Modification	Cancel Orders Quote	Prearranged Trades Entry (H.B)	Prearranged Trades Entry (A)	RfQ
M3 - MEFF RV	Ext. Time	Yes	Yes	Yes	No	No	Yes
M3 - MEFF RV	Aplic. H horario extendi...	No	No	No	Yes	No	No
M3 - MEFF RV	Short time	Yes	Yes	Yes	No	No	Yes
M3 - MEFF RV	Oper. de Bolsa por Delt...	No	No	No	Yes	No	No
M3 - MEFF RV	Schedule BOND	Yes	Yes	Yes	No	No	Yes
M3 - MEFF RV	Aplic. H horario corto	No	No	No	Yes	No	No
M3 - MEFF RV	Aplic. H horario Bono	No	No	No	Yes	No	No

### 4.2.2 Trading Status Control

**Menu Option:** Market – Trading status control

**Function:** Querying active functions in the clearing system.

**Multiplicity:** Single window. If this type of window is already open, when the option is requested again the window becomes active instead of opening a new copy.

Each modality is represented by a column, and every environment is shown in a row. In every cell, the status of the corresponding modality is shown.

Trading Status Control							
Market	Ext. Time	Short time	Schedule BOND	Aplic. H horario extendido	Aplic. H horario corto	Aplic. H horario Bono	Oper. de Bolsa por Deltas
M3 - MEFF RV	Open	Open	Open	Open	Open	Open	Open

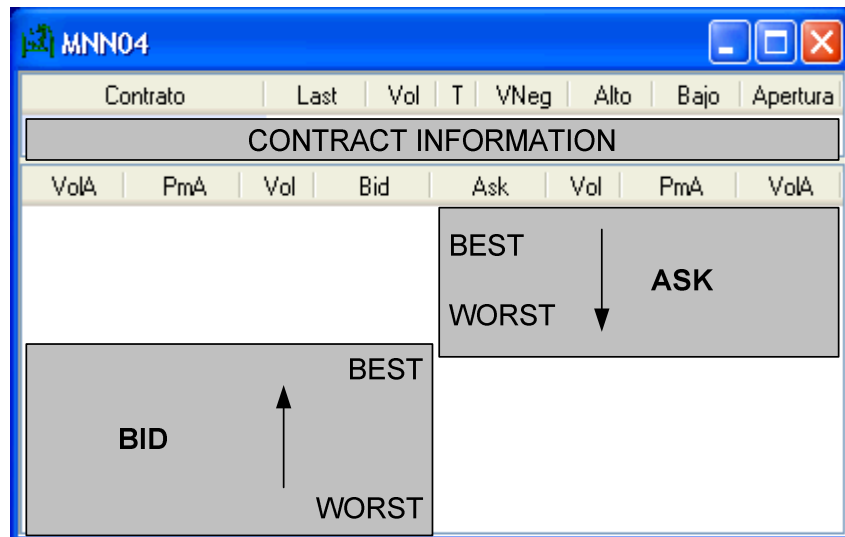


### 4.2.3 Depth Window - Normal

**Menu option:** Market – Depth Screen - Normal

**Function:** Monitoring contract prices with depth and sorted by prices.

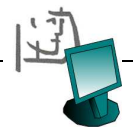
**Multiplicity:** Multiple instances. When requesting to open this type of window the terminal creates a new instance regardless of whether there are other active windows of this type.



Contrato	Last	Vol	T	VNeg	Alto	Bajo	Apertura
MNN04	8125,0	5	-	203	8315,0	8125,0	8035,5
VolA	PmA	Vol	Bid	Ask	Vol	PmA	VolA
				8335,0	10	8221,5	40
				8310,0	3	8183,7	30
				8185,0	7	8169,6	27
				8175,0	9	8164,3	20
				8170,0	4	8155,5	11
				8160,0	4	8147,1	7
				8130,0	3		
		5	8110,0				
10	8087,5	5	8065,0				
20	8068,8	10	8050,0				

- Market window with normal depth -





#### 4.2.4 Depth window - Extended

**Menu option:** Market – Depth Screen – Mkt.Depth Screen

**Function:** Monitoring contract prices, in depth, with best ask/bid prices at the top of the window.

**Multiplicity:** Multiple instances. When requesting to open this type of window the terminal creates a new instance regardless of whether there are other active windows of this type.



Contrato	Last	Vol	T	VNeg	Alto	Bajo	Apertura
<b>MNN04</b>	8150,0	3	-	461	8410,0	8105,0	8035,5
VolA	PmA	Vol	Bid	Ask	Vol	PmA	VolA
		9	<b>8145,0</b>	<b>8150,0</b>	3		
19	8137,1	10	8130,0	8155,0	<b>8</b>	8153,6	11
26	8133,8	7	8125,0	8175,0	<b>10</b>	8163,8	21
31	8122,7	<b>5</b>	8065,0	8190,0	<b>7</b>	8170,4	28
41	8105,0	<b>10</b>	8050,0				

- Market window with extended depth -



## 4.2.5 Normal window

**Menu option:** Market – Normal Screen

**Function:** Monitoring best prices of several contracts simultaneously.

**Multiplicity:** Multiple instances. When requesting to open this type of window the terminal creates a new instance regardless of whether there are other active windows of this type.

NORMAL											
Contrato	Vol	Bid	Ask	Vol	Last	Vol	T	VNeg	Alto	Bajo	Apertura
CONTRACT	BEST BID		BEST ASK		GENERAL TRADING DATA						
...	...		...		...						
...	...		...		...						
...	...		...		...						
...	...		...		...						
...	...		...		...						
CONTRACT	BEST BID		BEST ASK		GENERAL TRADING DATA						

NORMAL											
Contrato	Vol	Bid	Ask	Vol	Last	Vol	T	VNeg	Alto	Bajo	Apertura
ITU04	5	19,25					=	0			19,25
IXN04	6	7631,0	7632,0	2	7629,0	2	+	446	7666,0	7617,0	8035,5
IXQ04	5	8040,0	8341,0	10			=	0			8040,0
MNN04	10	8175,0	8195,0	6	8195,0	3	-	581	8410,0	8100,0	8035,5
MNQ04	8	8135,0	8240,0	10	8140,0	10	+	20	8140,0	8040,0	8040,0
TEZ04	14	11,97	12,00	10			=	0			12,00

- Market Window Normal -

The order in which contracts appear can be determined when adding them according to the position where they are inserted, or later dragging the contract code to the wished position.

Windows name is determined by the user when it is created. It can be changed later doing a right click on the window title bar selecting **Rename** option.



## 4.2.6 Options window

**Menu option:** Market – Options Screen

**Function:** Monitoring specific options market.

**Multiplicity:** Multiple instances. When requesting to open this type of window the terminal creates a new instance regardless of whether there are other active windows of this type.

**Contract selection:**

- Group
- Maturity

**Information filters:**

- **Bid/ask.** Contracts with bid or ask prices
- **Last.** Contracts contracted during the day
- **Vol. Requested:** Contracts that were quote requested

**GRUPO - VENCIMIENTO**

Grupo: BROWSER GROUP, BROWSER EXP, Bid/Ask, Last, Vol. Solicitado

VL	Last	Vol	Bid	Ask	Vol	VS	IBEX MINI	VS	Vol	Bid	Ask	Vol	Last	VL
CALL														
CONTRACTS														
PUT														

Information filters

A Strike by row

**Index Options IBEX MINI 2009-06**

Group: IBEX MINI, Index Options, 2009-06, Bid/Ask, Last, Vol. Requeste

LV	Last	Vol	Bid	Ask	Vol	SV	IBEX MINI	SV	Vol	Bid	Ask	Vol	Last	LV
				5514	10		2009-06 4000 EUR (1)		10	3010				
				5414	10		2009-06 4100 EUR (1)		10	3000				
		10	5314	5315	10		2009-06 4200 EUR (1)		10	2990				
							2009-06 5000 EUR (1)		10	2980	2981	10	9	10
		10	3315	3316	10		2009-06 6200 EUR (1)							
		10	3116				2009-06 6400 EUR (1)		10	2899	2900	30		
		10	3016				2009-06 6500 EUR (1)							
		10	2916				2009-06 6600 EUR (1)							

- Options market window -



## 4.2.7 Strategies window

**Menu option:** Market – Strategies Screen

**Function:** Monitoring best prices in strategies.

**Multiplicity:** Multiple instances. When requesting to open this type of window the terminal creates a new instance regardless of whether there are other active windows of this type.

ContractName	F...	Induced	Vol	Bid	Ask	Vol	Induced	SV	Last	Vol	T	TrdV	Lot	High	Low
EIBX BER AUG14 +P8600 -P8500	✓	-1	3	1	2	8	12			1	1	+	1	1	1
EBBVA BLT EU AUG14 -C7.93 SEP...	✓		8	-0.04	0.04	15							0	1	
EIBX BRT AUG14 -P8800 SEP14 +P...	✓		4						10	5	+		5	1	10
ESAN RSK EU SEP14 -P5.50 +C6.50	✓		222										0	1	
EIBX STD OCT14 +C8500 +P8500	✓		5										0	1	
ETEF BER AM SEP14 +P8.00 -P7.50	✓		56		1.10	55			0.05	10	+		10	1	0.05
EIBX STD SEP14 +C7300 +P7300	✓	2530	66										0	1	

Order Entry

Order entry Limit Bid - 19

Contract: EBBVA BLT 00698422

EBBVA BLT EU AUG14 -C7.93 SEP14 +C7.93

Price: -0.08 Volume: 66

Account: 000-01 Reference: REF01

Give-Of: Mmemo

Referer: Give In M: Internal Reference:

☒ Car

isconnecti

Send Cancel

Strategy View

Strategy View

Contract: EIBX BER 00698421

EIBX BER AUG14 +P8600 -P8500

Precios inducidos: Bid: Ask:

Strategy: BER Put Spread

Underlying: IBEX MINI

B/S	Volume	C/P	Instrument	Expiration	Strike
T	1	P	Index Options	2014-08	8600 PIBX 8600Q14
D	1	P	Index Options	2014-08	8500 PIBX 8500Q14

Aceptar Cancel



## 4.2.8 General Ticker

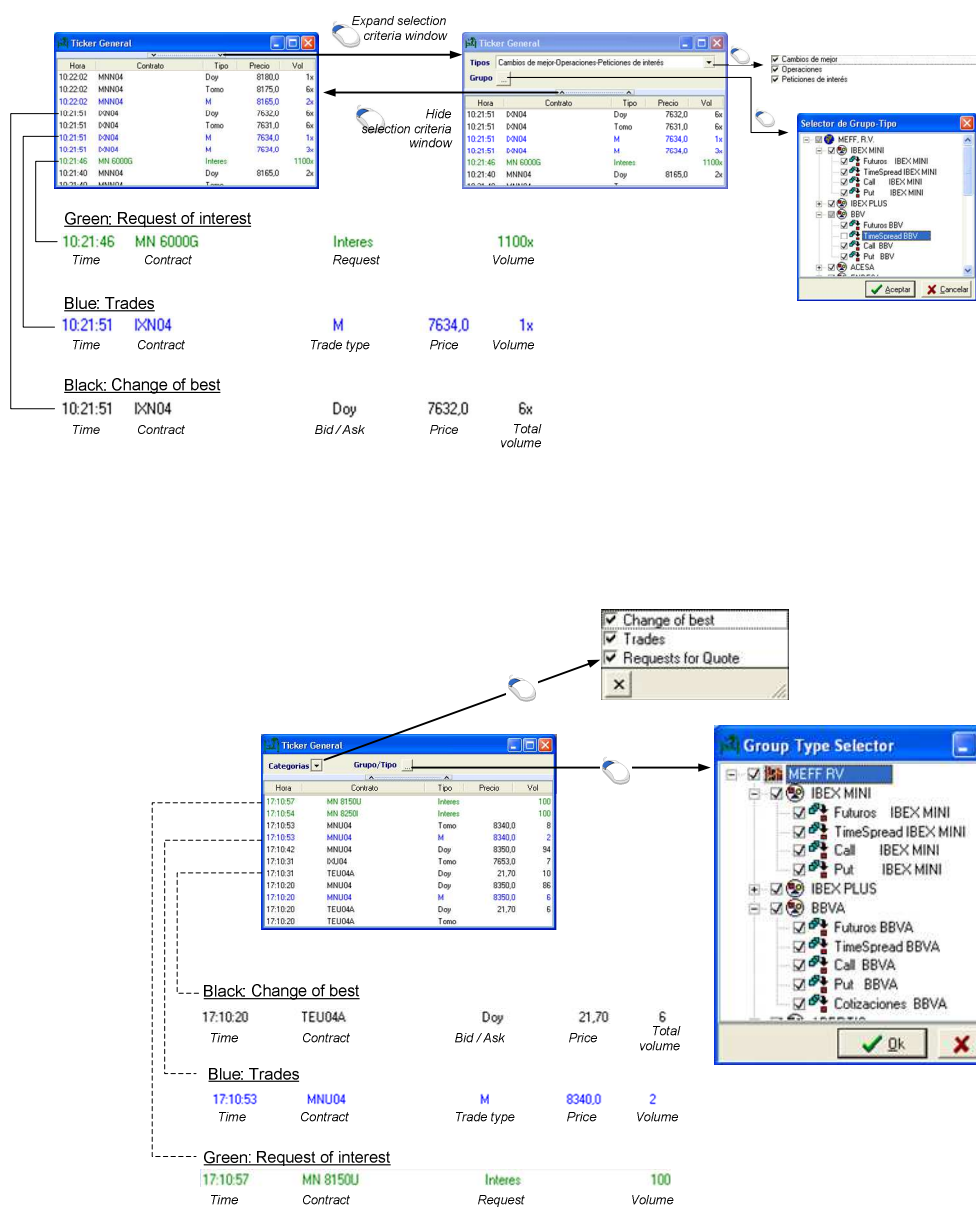
Menu option: **Market – General Ticker**

**Function:** Monitoring trades, price changes and market quote requests.

**Multiplicity:** Single window. If this type of window is already open, when the option is requested it will pop up instead of opening a new instance.

**Information filters:**

- Categories (trades, changes of best, quote request)
- Groups and contract types



- General Ticker Window -



## 4.2.9 Order management

Menu option: **Manage – Order management**

Hot key: **F10**

Function: Management of own orders.

**Multiplicity:** Single window. If this type of window is already open, when the option is requested it will pop up instead of opening a new instance.

Selection criteria

Orders of A814-351

Group <All> <All contracts> <All> Pending All Ticker

Contract	Time	Holder	Acc	Reference	Sign	Price	Vol	Type	Pe...	Update Time	Status	Trigger
23 PIBX 6400M09	12-27-05	00C	01	VDF	Buy	2899	10 L			10 12-27-05	P	
22 PIBX 6400M09	12-26-48	00P	01	VDF	Sell	2900	10 L			10 12-26-48	P	
21 PIBX 6400M09	12-26-37	00P	01	VDF	Sell	2900	10 L			10 12-26-37	P	
20 PIBX 6400M09	12-26-30	00P	01	VDF	Sell	2900	10 L			10 12-26-30	P	
3 CIBX 6400M09	12-23-35	00C	01	VDF	Buy	3116	10 L			10 12-23-35	P	

An order by row

Management of order window

- Clear selection
- Select all
- Modify
- Repeat
- Repeat modifying
- Cancel selection
- Cancel all

Contextual menu

- Clear selection
- Select all
- Modify...
- Repeat...
- Repeat modifying... Ctrl+E
- Cancel selected... Supr
- Cancel all...
- View column titles

2x On pending order

Order Modification Limited Sell

Order No.: 3 Sign: Sell

Type: Limited

Contract: MNN06

Price: 11550 Volume: 4

Account: 001-01 Reference:

Send Cancel

Modification window

- Order management -

These keys are only of application in Order Management. Previously it is necessary to have selected the group of orders that want to be traded.

Key	Meaning
B ! D ! SUPR	Cancel orders (*)
M	Modify
CTRL + E	Repeat modifying

(\*) This key is only of application when a selection of pending orders has been done

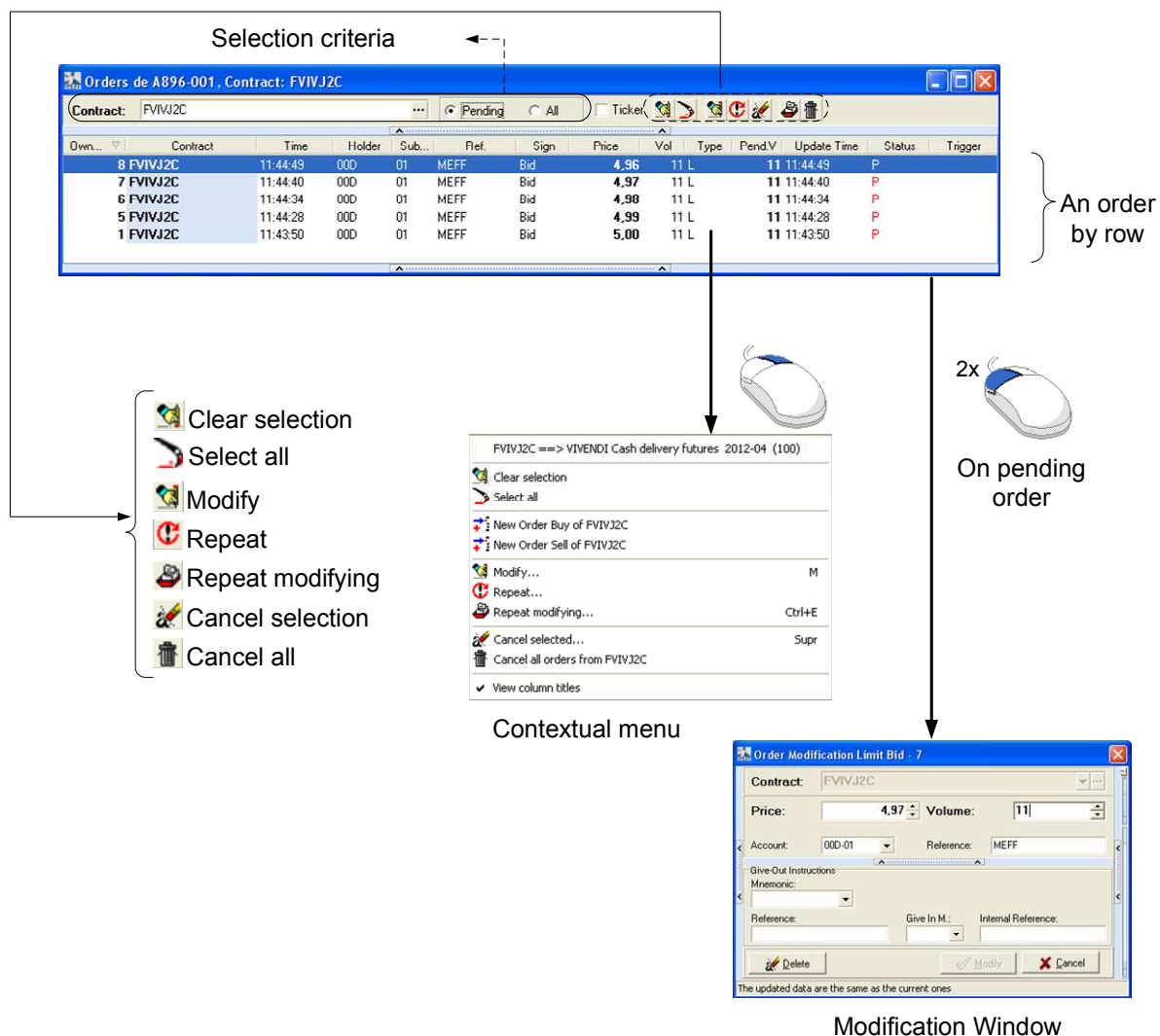


#### 4.2.10 Orders management by contract

**Menu option:** Manage – Orders management by contract

**Function:** Orders management own by contract.

**Multiplicity:** Multiple instances. When requesting to open this type of window the terminal creates a new instance regardless of whether there are other active windows of this type.



- Order management by contract -

These keys are only of application in Order Management. Previously it is necessary to have selected the group of orders that want to be traded.

Key	Meaning
B ! D ! SUPR	Cancel orders (*)
M	Modify
CTRL + E	Repeat modifying

(\*) This key is only of application when a selection of pending orders has been done

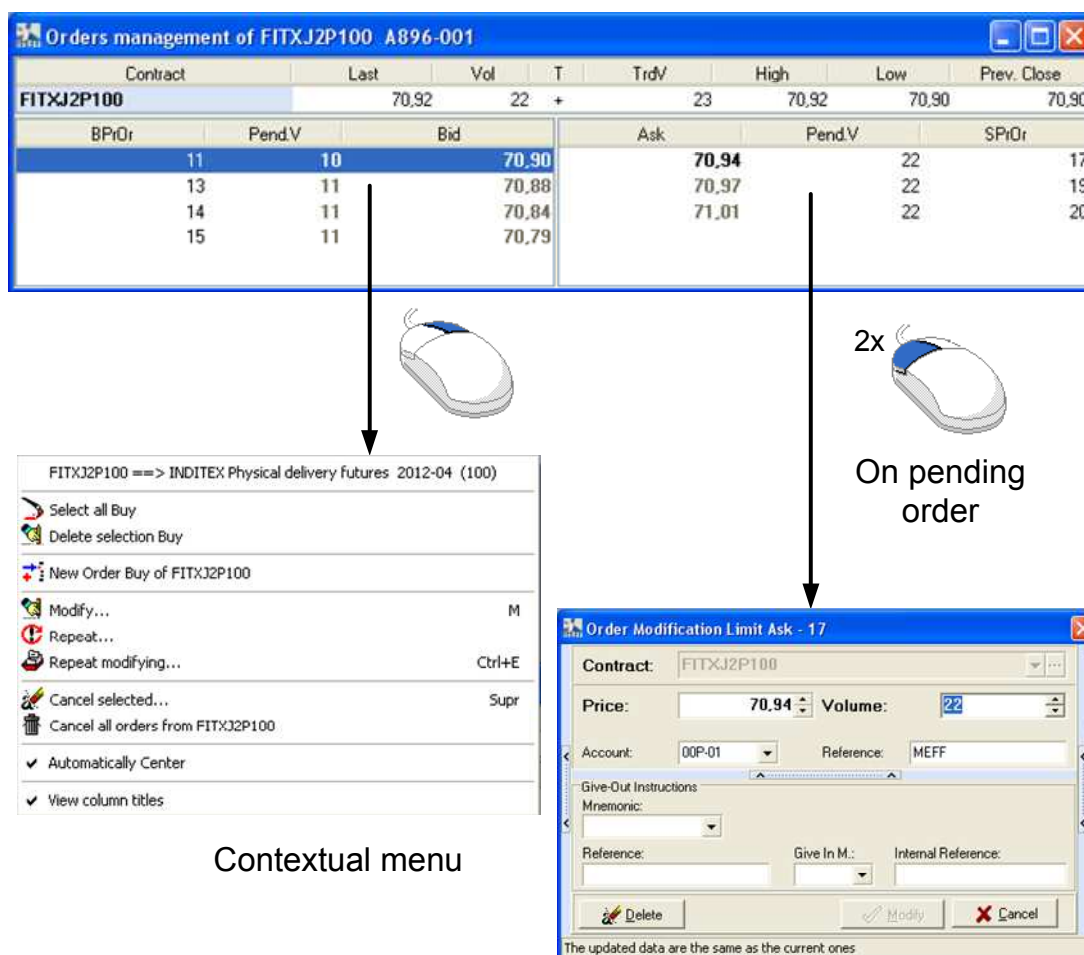


#### 4.2.11 Orders management extended

**Menu option:** Manage – Orders management extended

**Function:** Orders management own, with more info.

**Multiplicity:** Multiple instances. When requesting to open this type of window the terminal creates a new instance regardless of whether there are other active windows of this type.



Contextual menu

Modification Window

- Order management extended -

These keys are only of application in Order Management. Previously it is necessary to have selected the group of orders that want to be traded.

Key	Meaning
SUPR	Cancel orders (*)
M	Modify
CTRL + E	Repeat modifying

(\*) This key is only of application when a selection of pending orders has been done





## 4.2.12 Exchange trades

**Menu option:** Manage – Exchange Trades

**Function:** Querying trades made by the Member in the trading system during the session.

**Multiplicity:** Multiple instances. When requesting to open this type of window the terminal creates a new instance regardless of whether there are other active windows of this type.

☒ Ticker    Ticker mode: Chronological order. Without possibility of navigation

☐ Ticker    Query mode: Ordering y free navigation

Contracts filter

Mkt	OperNum	Trad	Contract	Time	Hld	Subacc	B/S	Price	Vol	OpT
M3	OM0000090686	001	EIBX BRT 00...	11:35:01	00D	01	Bid	10	5 R	
M3	OM0000090686	001	EIBX BRT 00...	11:35:01	00D	01	Ask	10	5 R	
M3	OM0000090687	001	PIBX 8800U14	11:35:01	00D	01	Bid	11	5 S	
M3	OM0000090687	001	PIBX 8800U14	11:35:01	00D	01	Ask	11	5 S	
M3	OM0000090688	001	PIBX 8800Q14	11:35:01	00D	01	Bid	1	5 S	
M3	OM0000090688	001	PIBX 8800Q14	11:35:01	00D	01	Ask	1	5 S	
M3	OT0000324242	001	ETEF BER 00...	11:39:04	00D	01	Bid	0,05	10 R	
M3	OT0000324242	001	ETEF BER 00...	11:39:04	00D	01	Ask	0,05	10 R	
M3	OT0000324243	001	PTEFAM 800U14	11:39:04	00D	01	Bid	0,06	10 S	
M3	OT0000324243	001	PTEFAM 800U14	11:39:04	00D	01	Ask	0,06	10 S	
M3	OT0000324244	001	PTEFAM 750U14	11:39:04	00D	01	Bid	0,01	10 S	
M3	OT0000324244	001	PTEFAM 750U14	11:39:04	00D	01	Ask	0,01	10 S	

-Exchange trades window -



### 4.2.13 Exchange trades by contract

**Menu option:** Manage – Exchange Trades by contract

**Function:** Querying trades by contract made by the Member in the trading system during the session.

**Multiplicity:** Multiple instances. When requesting to open this type of window the terminal creates a new instance regardless of whether there are other active windows of this type.

☒ Ticker  
 Ticker mode: Chronological order. Without possibility of navigation

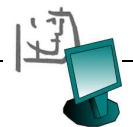
☐ Ticker  
 Query mode: Ordering y free navigation

Contracts filter

<All>
<All>
<All contracts>
Ticker latest 1000 trades

Mkt	OpenNum	Trad.	Contract	Time	Hld	Subacc	B/S	Price	Vol	OpT
M3	FE0001055979	352	FELEF3C	10:44:20	001	02	Ask	16,60	50 M	
M3	FE0001055979	352	FELEF3C	10:44:20	001	02	Bid	16,60	50 M	
M3	FE0001055977	352	FELEF3C	10:43:13	001	01	Ask	16,50	50 M	
M3	FE0001055977	352	FELEF3C	10:43:13	001	01	Bid	16,50	50 M	
M3	FE0001055973	352	FELEF3P	09:07:12	001	01	Ask	16,50	100 M	
M3	FE0001055973	352	FELEF3P	09:07:12	001	01	Bid	16,50	100 M	

- Exchange trades by contract window -



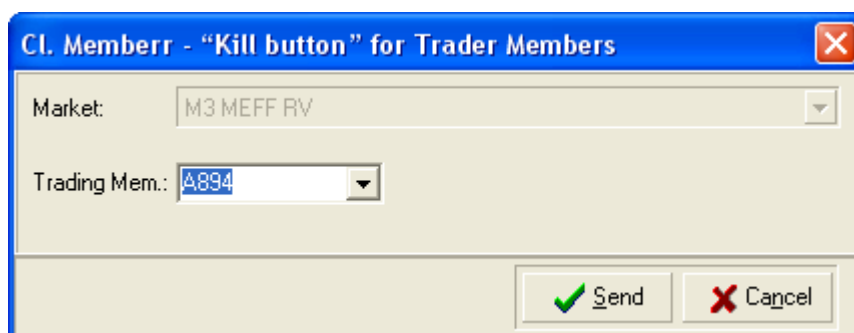
#### 4.2.14 Cl. Member – Kill button” for Trader Members

**Menu Option:** Manage – Cl. Member - “Kill Button” for Trader Members

**Function:** Clearing Members (authorized users) will have the possibility to suspend one of the Members cleared by the firm.

Using this functionality results in the suspension of the corresponding users, the cancellation of all his orders and quotes. The reactivation of a Member or a user must be requested to Market Surveillance.

**Multiplicity:** Single window. If this type of window is already open, when the option is requested it will pop up instead of opening a new instance.



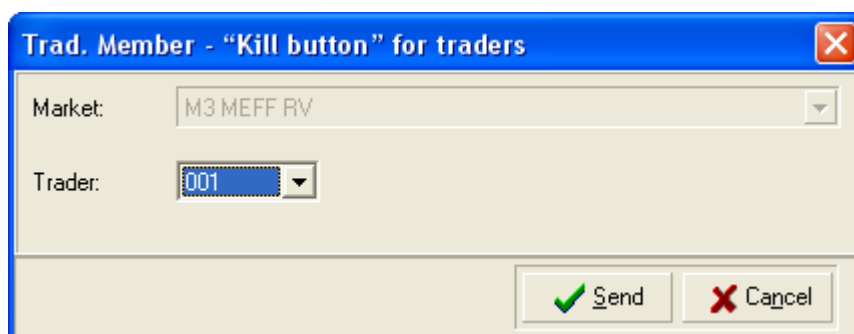
#### 4.2.15 Trader Member - “Kill Button” for traders

**Menu Option:** Trader Member – “Kill button” for traders

**Function:** All Members (authorized users) will have the possibility to suspend one of the users of the Member

Using this functionality results in the suspension of the corresponding users, the cancellation of all his orders and quotes. The reactivation of a Member or a user must be requested to Market Surveillance.

**Multiplicity:** Single window. If this type of window is already open, when the option is requested it will pop up instead of opening a new instance.





## 4.2.16 Management of Prearranged Trades

Menu option: **Manage – Management of Prearranged Trades**

Hot key: **CTRL + O**

**Function:** Monitoring entry and modification of cross trades.

**Multiplicity:** Single window. If this type of window is already open, when the option is requested it will pop up instead of opening a new instance.

Selection criteria

Management of Prearranged Trades of A814-351

Block Ref.	Trade	Transa...	Contract	Price	Volume	Status	Buying M...	Buying Hol...	Buy Acco...	Buyer Ref.	Selling m...	Selling Hol...	Sell Acco...	Seller Ref.
H	31	FMIXM9	9517.5	1	Conf. Pending	A814	000	01		A813	000	01		
H	30	FTEFM9C	15.17	1	Supervision Pe...	A814	000	01	VDFD	A814	000	01	VDFD	
H	29	FMIXM9	9517.5	1	Registered	A814	000	01	vdf	A814	000	01	vdf	

Contextual menu

- Delete Selection
- Select all
- Modify
- Repeat
- Entry market cross trade
- Entry cross trade

2x (modification)

Prearranged Trades Modification of A814-351

Type: ☐ Non-Standard ☒ Standard

Underlying: IBEX MINI Instrument: Cash delivery futures Call/Put: Expiration: 2009-06 Strike: Multiplier: 1

Contract: FMIXM9 Trade Type: H - Ap durante Mercado

Block Reference: Price: 9517.50 Volume: 1 Publish: ☒

Buyer: Trader: Member(\*): A814 Account: 000-01 Reference: Trader Phone: SIBE Member: Client: Capacity: N/A

Seller: Trader: Member(\*): A813 Account: 000-01 Reference: Trader Phone: SIBE Member: Client: Capacity: N/A

Exchange Counterparties

Option Type: Multiplier: 1

asterisk (\*), mandatory fields

Add Modify

Import Send Cancel

Modification window

- Cross trade management -



## 4.2.17 Acceptance of Prearranged Trades

**Menu option:** Manage – Acceptance of Prearranged Trades

**Function:** Assigning, accepting and rejecting of cross trades.

**Multiplicity:** Single window. If this type of window is already open, when the option is requested it will pop up instead of opening a new instance.

Contracts filter

Prearranged Trade state

Introdu...	Block Ref.	Trade ...	Transa...	Contract	Price	Volume	Status	Sign	Member	Holder	Subacco...	Reference
A820	H	596	FITXJ2P100	70.92	1	Conf. Pending...	Bid	A896	000	01	VDF005	
A820	H	596	FITXJ2P100	70.92	1	Conf. Pending...	Ask	A896	000	01	VDF005	
A820	H	595	FITXJ2P100	70.92	1	Conf. Pending...	Ask	A896	000	01	VDF003	
A896	H	593	FITXJ2P100	70.92	321	Conf. Pending...	Ask	A896	000	01	VDF002	
A896	H	592	FITXJ2P100	70.92	321	Conf. Pending...	Bid	A896	000	01	VDF001	
A896	H	591	FITXJ2P100	70.92	321	Registered	Bid	A896	000	01	VDF001	
A896	H	591	FITXJ2P100	70.92	321	Registered	Ask	A896	000	01	VDF001	

FITXJ2P100 ==> INDITEX Physical delivery futures 2012-04 (100)

- Clear selection
- Select all
- Ok
- Assign and Accept
- Reject
- View column titles

Give In account: 001-01

Send Cancel

- Acceptance Prearranged trades window -

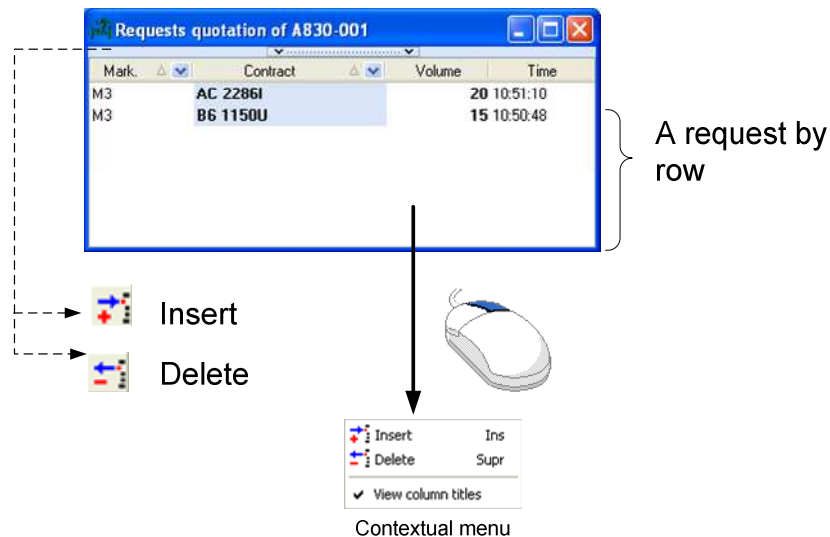


## 4.2.18 RFQ management

**Menu option:** Manage – RFQ Management

**Function:** Quote request management made by connected trader.

**Multiplicity:** Single window. If this type of window is already open, when the option is requested it will pop up instead of opening a new instance.



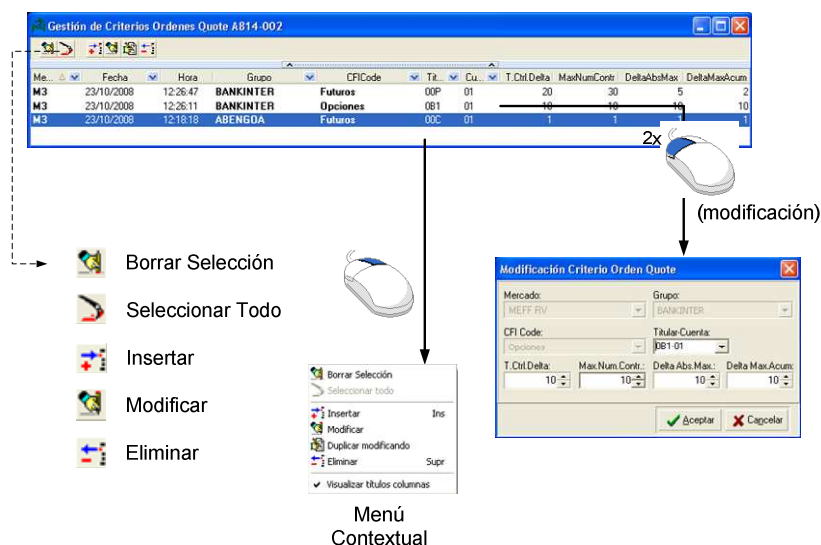
- Management of requests quotation-

## 4.2.19 Order Quote Parameters Management and Delta Protection

**Menu option:** Manage – Order Quote Parameters Management (only available in MeffStation MT)

**Function:** Order Quote Parameters Management

**Multiplicity:** Single window. If this type of window is already open, when the option is requested it will pop up instead of opening a new instance.





## 4.2.20 Quote orders management

Menu Option: **Manage – Quote orders management** (only available in MeffStation MT)

**Function:** Quote orders management.

**Multiplicity:** Multiple instances. When requesting to open this type of window the terminal creates a new instance regardless of whether there are other active windows of this type.

Criteria selection

One order by row

- Delete selection
- Delete all
- Change
- Cancel selection
- Cancel all

- Borrar selección
- Seleccionar todo
- Modificar...
- Cancelar seleccionadas... Del
- Cancelar todas...
- Visualizar títulos columnas



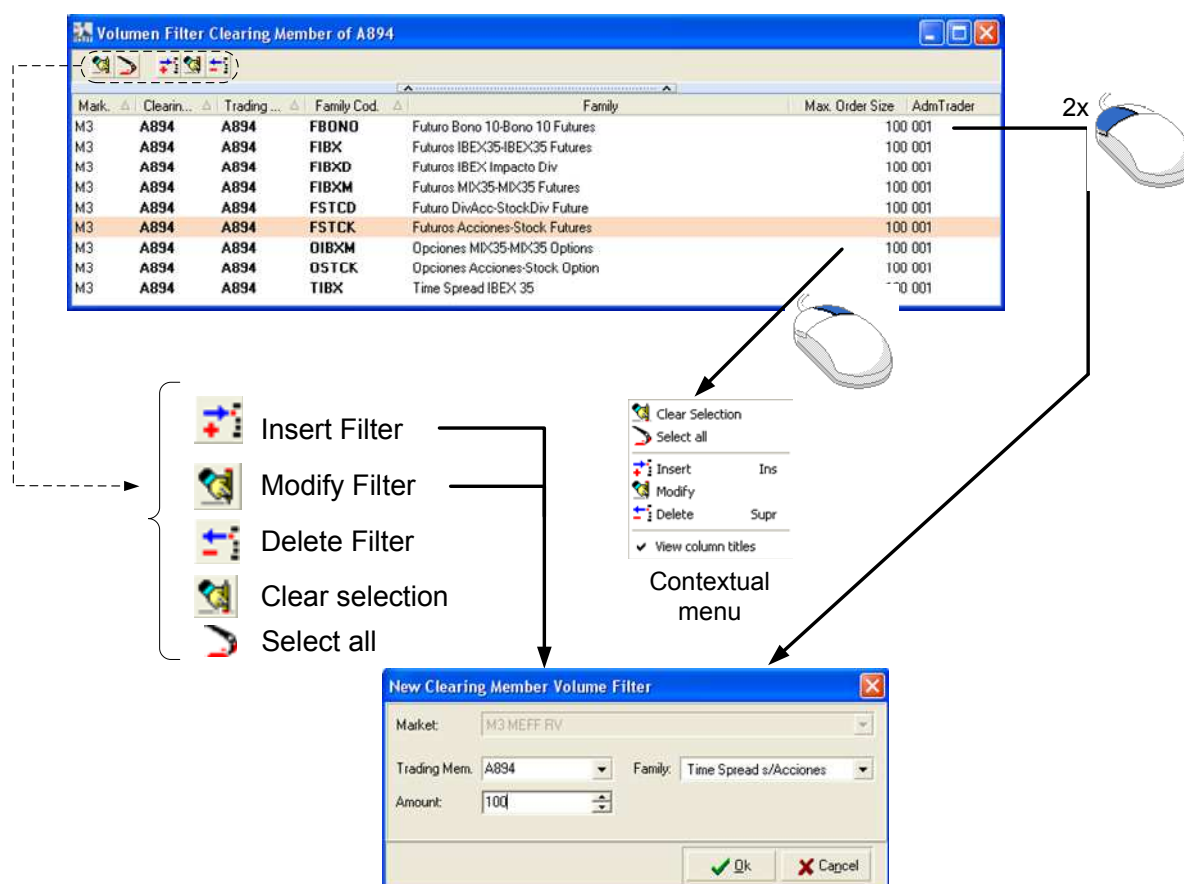


#### 4.2.21 Volume Filter Clearing Member

**Menu option:** Manage – Filters- Volume Filter Clearing Member

**Function:** Volume filters management. Clearing Members can establish volume filters to be applied to the Members cleared by them. If not configured, the default filters established by circular will apply.

**Multiplicity:** Single window. If this type of window is already open, when the option is requested it will pop up instead of opening a new instance.



- Volume Filter -





## 4.2.22 Volume Filter set by the Member

**Menu option:** Manage – Filters – Volume Filters Member

**Function:** Management of volume filters for every Member user. The most restrictive filter will apply among Market level volume filter, Clearer level volume filter and Member level volume filter.

**Multiplicity:** Single window. If this type of window is already open, when the option is requested it will pop up instead of opening a new instance.

Mark.	Trading ...	Trader	Family Cod.	Family	Max. Order Size	AdmTrader
M3	B810	001	FIBX	Futuros IBEX35-IBEX35 Futures	20 001	
M3	B810	002	FIBX	Futuros IBEX35-IBEX35 Futures	5 001	
M3	B810	351	FIBX	Futuros IBEX35-IBEX35 Futures	7 001	
M3	B810	352	FIBX	Futuros IBEX35-IBEX35 Futures	4 001	

**New Member Volume Filter**

Market: M3 MEFF RV

Trader: 003 Family: Futuros IBEX35-IBEX35 Fu...

Amount: 10

Ok Cancel

- Volume Filter -



### 4.2.23 Price Filter set by the Member

**Menu option:** Manage – Filters – Price Filters Member

**Function:** Management of price filters for every Member user. The most restrictive filter will apply among Market level volume filter and Member level volume filter. The filter can be established per User (wildcards allowed), Underlying and Family. It can be set in terms of absolute price or as a percentage (with a minimum absolute price).

**Multiplicity:** Single window. If this type of window is already open, when the option is requested it will pop up instead of opening a new instance.

M...	Trad...	Tra...	Fa...	Family	SubGr...	SubGroup Desc.	T/P	Normal filter	FastMarket filter	Minimum Varia...	AdmTra...
M3	B810	001	FIBX	Futuros IBEX35-IBEX35 Futures	21	IBEX PLUS	T	10	20	0.001	
M3	B810	001	FSTCK	Futuros Acciones-Stock Futures	24	ABERTIS	P	0.5	1	0.12.001	
M3	B810	002	FIBX	Futuros IBEX35-IBEX35 Futures	21	IBEX PLUS	T	15	30	0.001	

**New Member Price Filter**

Market: M3 MEFF RV

Trader: 001 SubGroup: IBEX PLUS Family: Futuros IBEX35-IBEX35...

☒ Units Price
 ☐ Percentage

Normal: 20 Minimum Variation: 0

Fast Market: 40

Ok Cancel

- Price Filter -



#### 4.2.24 Maximum Intraday Position Limit (IFTL)

**Menu Option:** Manage – Filters – Maximum Intraday Position Limit (IFTL)

**Function:** Management of intraday limits. Those are set by the Clearing Member and apply to all trading done on a specific account, taking in consideration both the trades already executed in the session and the extreme possible result from the pending orders. The Clearer can set an initial position. It adds IBEX Mini and IBEX Plus in a single filter (units in terms of IBEX Mini).

**Multiplicity:** Single window. If this type of window is already open, when the option is requested it will pop up instead of opening a new instance.

Nuevo Filtro de máxima variación de la posición (IFTL)

Market: M3 MEFF RV

Underlying:

Trading Mem.: B811 Subaccount: 001-02

Maximum position: 20 Initial Position: 0

Ok Cancel



## 4.3 Clearing

### 4.3.1 Functions monitor

**Menu option:** Market – Clearing Function Monitor

**Function:** Querying active functions in the clearing system.

**Multiplicity:** Single window. If this type of window is already open, when the option is requested again the window becomes active instead of opening a new copy.

The possibility of taking an action will depend on active functions and trader's permissions.

Each function is represented by a column, and each Clearing House is shown in a row. When one cell contains value "Yes" in green color, that means it is possible to do the action; "No" in red color means the action is not allowed, "Not now" in yellow color is shown when the action is suspended temporarily.

Clearing Functionalities														
Cl House	Daily Allocation	Transfers	Give-Up Requests	Give-Up Acceptances	Position Adjustment	Early Exer. Req.	Exercise Request	Maint. Give-Up Ref.	Maint. Give-Up Filters	Maint. Permissions	Send Messages	Notif. Delivery Tra.	Notif. Delivery Cle.	Notif. Delivery Cl.H.
C2	Yes	Yes	Yes	Yes	Yes	Yes	No	Yes	Yes	Yes	Yes	No	No	No

- Features monitor -



### 4.3.2 Trades Management

**Menu option:** Manage –Trades Management

**Function:** Querying, assignment, transfer and give-out of trades registered during the session.

**Multiplicity:** Multiple instances. When requesting to open this type of window the terminal creates a new instance regardless of whether there are other active windows of this type.

The screenshot shows the 'Orders of 0000-001' window. It contains a table with columns: OrdId, Contract, Time, Holder, Subacc, Reference, Sign, Price, Vol, Type, PendV, Update Time, and Status. The table lists several trades for contracts like EIBX BER, EIBX STD, EIBX 7300014, EIBX 8600014, EIBX 8500014, EIBX 8600014, EIBX 8500014, ETEF BER, ETEF STD, ESAN RSK, ESAN RSK, and EIBX BRT.

**Selection criteria:**

- Group: <All>
- Contract: <All contracts>
- Contract list: BANKINTER, BBVA, BONO E10, DAX, E-STOXX 50, EURO BOBL, EURO BUND
- Contract type: <All contracts>, Standard futures, Standard options, Standard call options, Standard put options

**Contextual menu:**

- Clear selection
- Select all
- Allocate to Account...
- Transfer...
- Give Out...
- Assignments, transfers and give-ups
- Cancel Trade...
- View column titles

**Filters:**

- ☐ Pending Assignment
  - ☒ Trades at the omnibus account with pending volume
  - ☐ All
- ☐ Trades with live volume
  - ☒ Trades with live volume
  - ☐ All
- ☐ Ticker
  - ☒ Most recent trades without navigation capability
  - ☐ Free navigation and sorting

- Trades management -

When several trades are selected, a resume area is shown in the bottom of the window showing total volume of selected trades. When all trades refers to the same contract the buying and selling volume as well as the average buying and selling prices are shown too.



### 4.3.3 Historical Trades Management

**Menu option:** Manage –Historical Trades Management

**Function:** Querying, transfer and give-out of trades from previous sessions that have live volume.

**Multiplicity:** Multiple instances. When requesting to open this type of window the terminal creates a new instance regardless of whether there are other active windows of this type.

The screenshot shows the 'Management of Historical Trades A899' window. It features a table with columns: CL..., TradeID, Trader, Contract, Date, Time, Hld, Acc, B/S, Price, Vol, OpT, LiveVol, and PendVol. The table contains several rows of trade data. A dashed line points from the 'Selection criteria' label to the 'Group' and '<All contracts>' dropdowns. Another dashed line points from the 'Clear selection' label to the 'Clear selection' icon in the contextual menu. A mouse cursor is shown clicking on the 'Clear selection' icon, which opens the contextual menu. The contextual menu contains the following options: 'Clear selection', 'Select all', 'Transfer...', 'Give Out...', and 'View column titles' (which is checked).

**Selection criteria**

**Group** <All> <All contracts>

**Contract** <All> <All contracts>

**Contract** BANKINTER, BBVA, BONO E10, DAX, E-STOXX 50, EURO BOBL, EURO BUND

**Contract** <All contracts> Standard futures, Standard options, Standard call options, Standard put options

**Contextual menu**

Clear selection  
Select all  
Transfer...  
Give Out...  
View column titles

**Clear selection**

**Select all**

**Transfer**

**Give-out**

- Historical Trades Management -

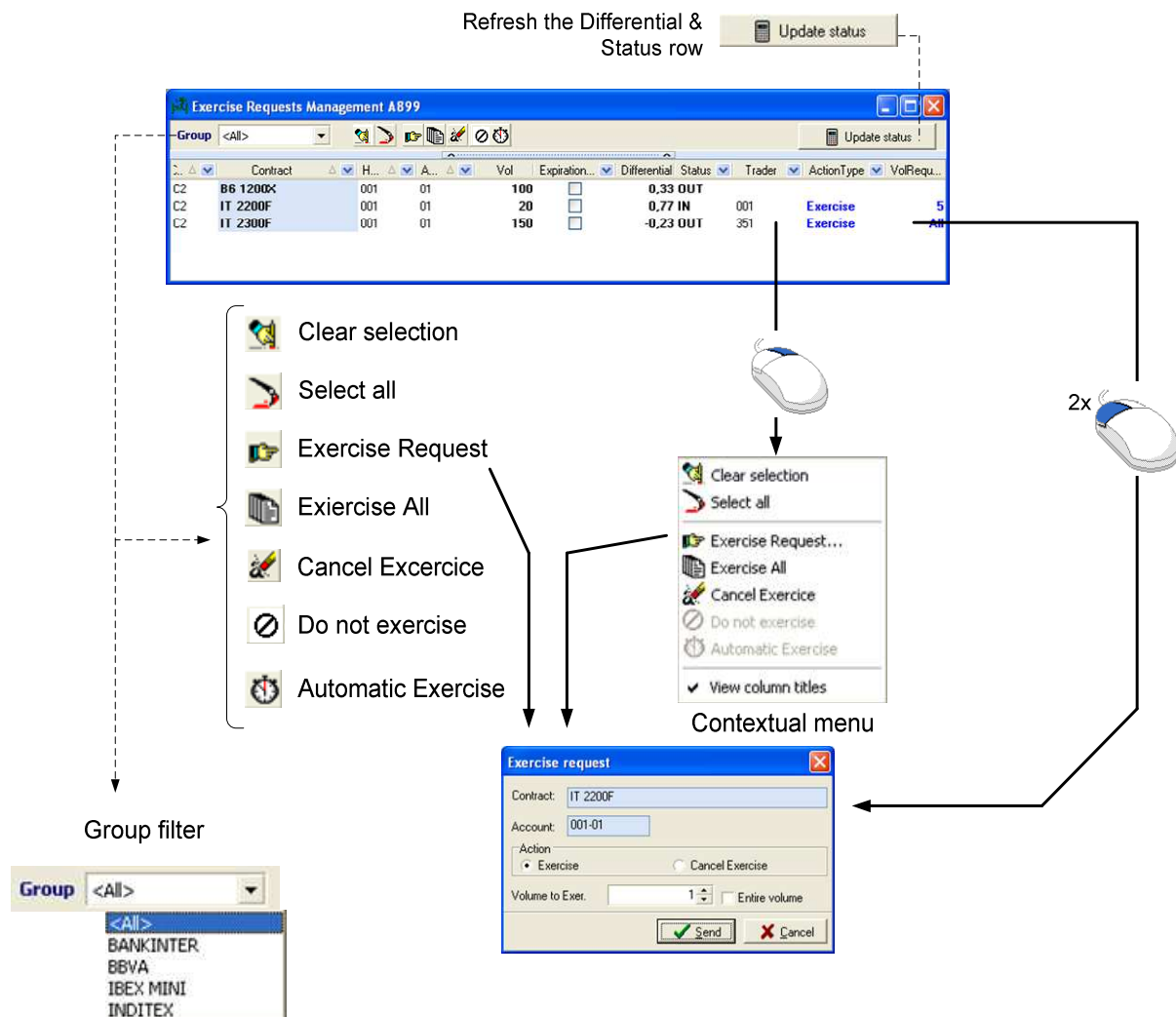


#### 4.3.4 Exercise Requests Management

**Menu option:** Manage – Exercise Requests Management

**Function:** Querying and modifying exercise requests.

**Multiplicity:** Multiple instances. When requesting to open this type of window the terminal creates a new instance regardless of whether there are other active windows of this type.



- Exercise Requests Management -

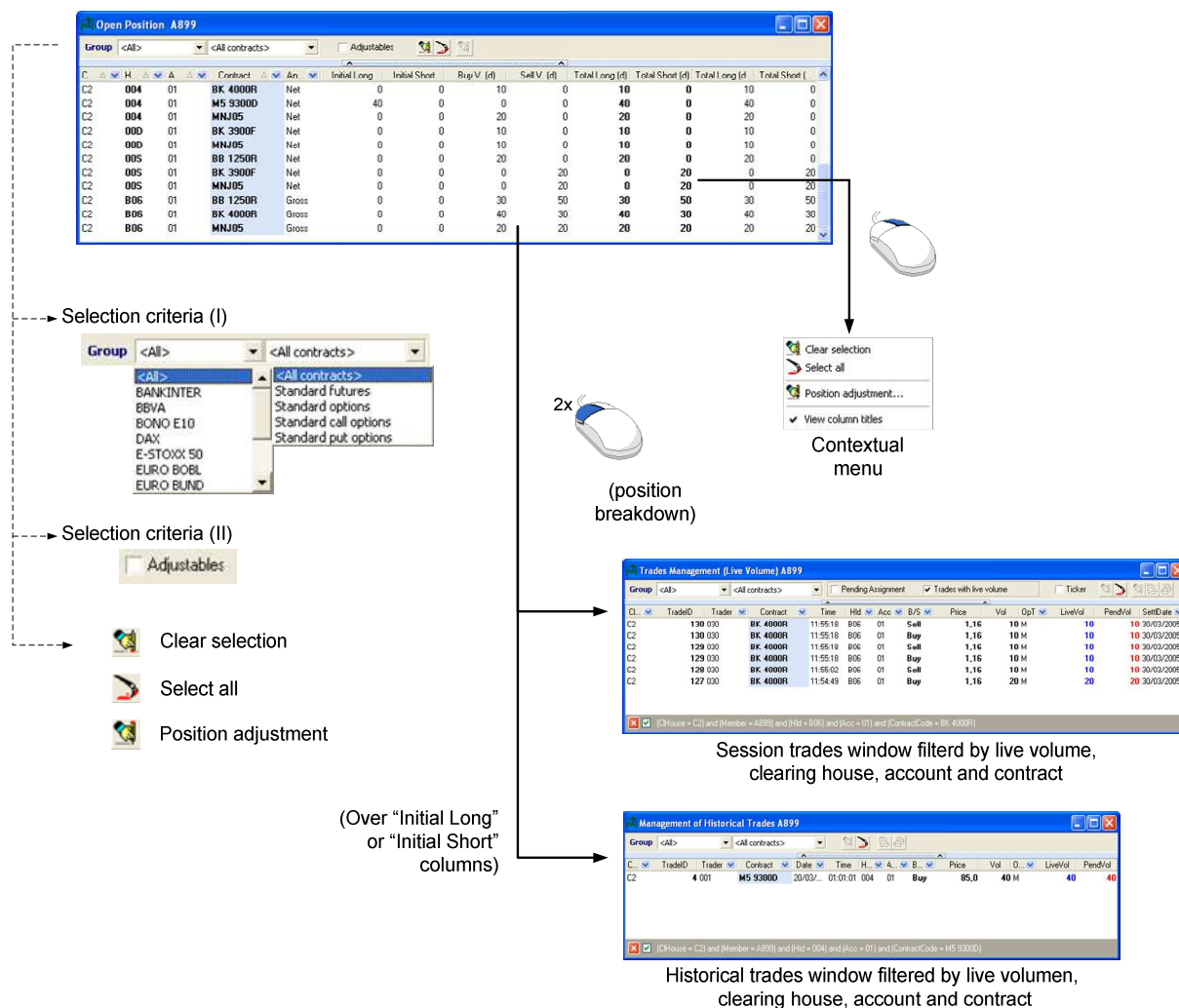


### 4.3.5 Open Positions Management

Menu option: **Manage – Open Positions**

**Function:** Querying and managing open position (position adjustment)

**Multiplicity:** Multiple instances. When requesting to open this type of window the terminal creates a new instance regardless of whether there are other active windows of this type.



- Management of Open Position -





### 4.3.6 Variation Margin

**Menu option:** Manage – Variation Margin

**Function:** Querying variation margin

**Multiplicity:** Multiple instances. When requesting to open this type of window the terminal creates a new instance regardless of whether there are other active windows of this type.

**Contract and holder-account selection**

Contract: MNJ05    Holder-Account: 001-01

**Calculation Breakdown of the Variation Margin per contract**

Reference Price :	Buy	Sell	Price	Diff Price	Var.Margin
Initial Open Interest :	10	0	9304,5	10,5	105,00
Total Trades :	19	0			150,00
Position Adjustment :	0	0			
Current Open Interest :	29	0			255,00

**Trades of the day**

TradeId	Buy	Sell	Price	Diff Price	VarMargin
148		10	9315,0	0,0	0,00
147	10		9315,0	0,0	0,00
144	4		9315,0	0,0	0,00
143	10		9320,0	-5,0	-50,00
142		5	9325,0	-10,0	50,00
140	10		9300,0	15,0	150,00

**Variation Margin CAMARA R.V. (17:20:53) : -345.00**

Clearing House (related to the selected contract)  
+ total Variation Margin update time

Holder-Account total Variation Margin per clearing house

Refresh total Variation Margin calculation Button

- Querying variation margin-



### 4.3.7 Give-out Management

**Menu option:** Manage – Give-Ups - Give-out Management

**Function:** Monitoring status and management of give-outs.

**Multiplicity:** Multiple instances. When requesting to open this type of window the terminal creates a new instance regardless of whether there are other active windows of this type.

**Give-Outs of A899**

C...	Tr...	Pre...	Contract	Price	Vol	B/S	Hol...	Acc	Givel...	GiveUpRef	Give...	Status	Tradeld	Time	SettlDate
C2	13 001		129 BK 4000R	1,16	10	Buy	B06	01	A831	REF.102		Pending Clr.		12:34:33	
C2	12 001		130 BK 4000R	1,16	10	Buy	B06	01	A831	REF.ABC.001		Ok	133	12:34:08	30/03/...
C2	11 001		127 BK 4000R	1,16	20	Buy	B06	01	A820	REF.123.AAA		Pending		12:25:30	
C2	8 001		104 MNJ05	9310,0	10	Buy	005	01	A830	ref1		Ok	117	10:03:31	30/03/...
C2	7 001		104 MNJ05	9310,0	10	Sell	005	01	A830	ref1		Ok	116	10:03:31	30/03/...
C2	6 001		103 MNJ05	9305,0	20	Buy	B06	01	A830	ref1		Ok	115	10:03:31	30/03/...
C2	5 001		103 MNJ05	9305,0	20	Sell	005	01	A830	ref1		Ok	114	10:03:31	30/03/...
C2	4 001		102 MNJ05	9305,0	10	Buy	000	01	A830	ref1		Ok	113	10:03:31	30/03/...
C2	3 001		102 MNJ05	9305,0	10	Sell	004	01	A830	ref1		Ok	112	10:03:31	30/03/...
C2	2 001		101 MNJ05	9300,0	20	Buy	001	02	A830	ref1		Ok	111	10:03:31	30/03/...
C2	1 001		101 MNJ05	9300,0	20	Sell	003	01	A830	ref1		Ok	110	10:03:31	30/03/...

**Give-out management window**

**Selection criteria**

Group: <All> <All contracts>

<All> <All contracts>

BANKINTER  
BBVA  
BONO E10  
DAX  
E-STOXX 50  
EURO BOBL  
EURO BUND

Standard futures  
Standard options  
Standard call options  
Standard put options

**Contextual menu**

Clear selection  
Select all  
Repeat...  
Repeat modifying... Ctrl+E  
Cancel selected... Supr  
View column titles

**Clear selection**  
**Select all**  
**Repeat**  
**Repeat modifying**  
**Cancel**

☐ Pending When selected, only the pending give-outs are shown

- Give-out Management -



### 4.3.8 Give-ins Management

**Menu option:** Manage – Give-Ups - Give-ins Management

**Function:** Monitoring status and management of give-ins.

**Multiplicity:** Multiple instances. When requesting to open this type of window the terminal creates a new instance regardless of whether there are other active windows of this type.

Grupo	Id.A...	O...	Contrato	Precio	Vol	T/D	Ti...	S...	Mi...	O...	RefGiv...	Mne...	Estado	NRegCam	Hora	Mi...	FechaLiq
C2	14		BK 4000R	1,16	10	Doy			A899	001	134134		Cancelado		12:36...		
C2	13 001		BK 4000R	1,16	10	Tomo	GIN	01	A899	001	REF.102		Pendiente Liq.		12:34...	A899	
C2	12 001		BK 4000R	1,16	10	Tomo	GIV	01	A899	001	REF.ABC.0...		Aceptado		133 12:34...	A831	30/03/...

Give-in management window

Selection criteria



Contextual menu



Clear selection



Select all



Accept



Assign account and accept



Reject



When selected, only the pending give-ins are shown

- Management of Give-ins -

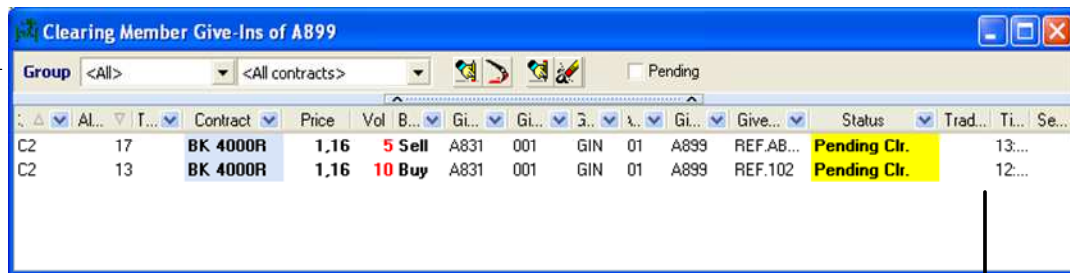


### 4.3.9 Management of Clearing Member Give-ins

**Menu option:** Manage – Give-Ups - Management Clearing Member Give-ins

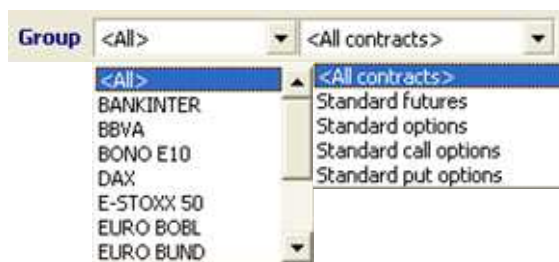
**Function:** Monitoring status and management of give-ins when acting as clearing member.

**Multiplicity:** Multiple instances. When requesting to open this type of window the terminal creates a new instance regardless of whether there are other active windows of this type.



Clearing Member Give-ins management window

Selection criteria



Clear selection



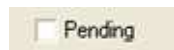
Select all



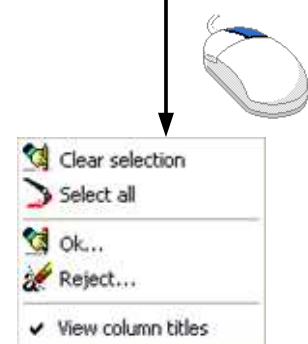
Accept



Reject



When selected, only the pending give-ins are shown



Contextual menu

- Management of Clearing member Give-ins -

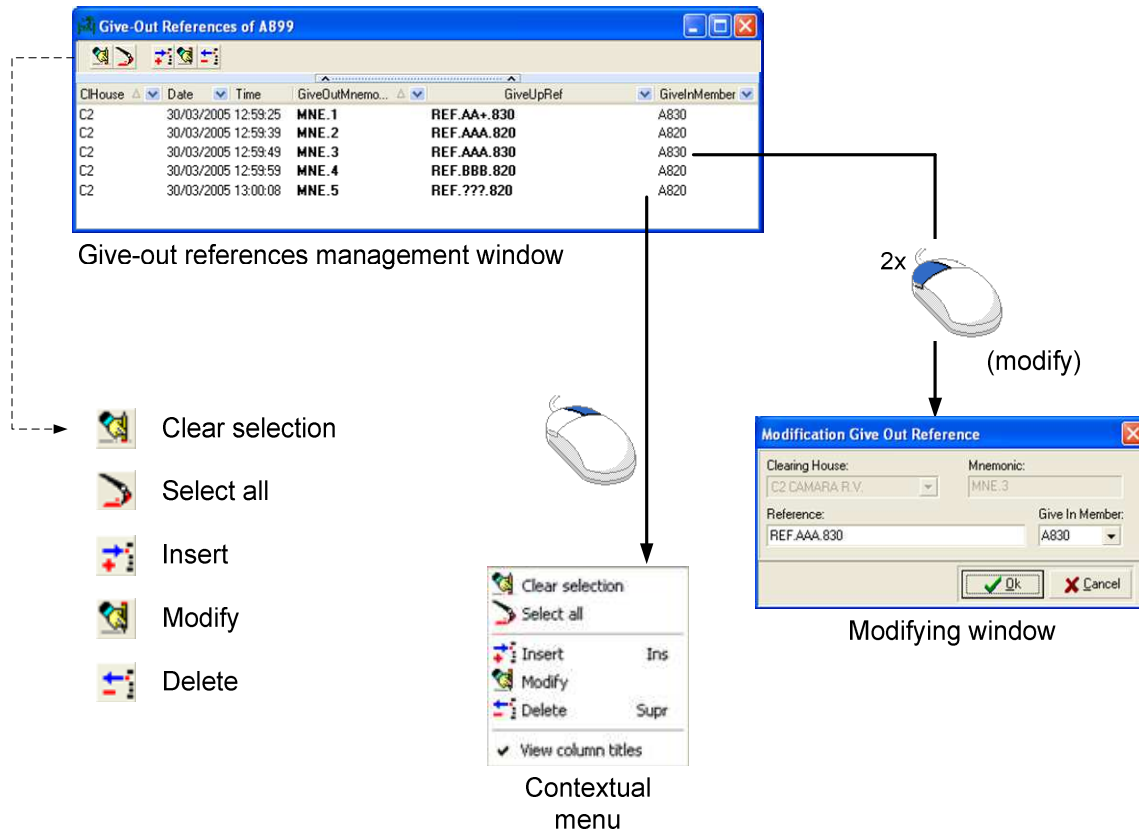


#### 4.3.10 Management of Give-out References

**Menu option:** Manage – Give-Ups - Give-Out References

**Function:** Monitoring and management of give-out references.

**Multiplicity:** Single window. If this type of window is already open, when the option is requested it will pop up instead of opening a new instance.



- Management of Give-out References -

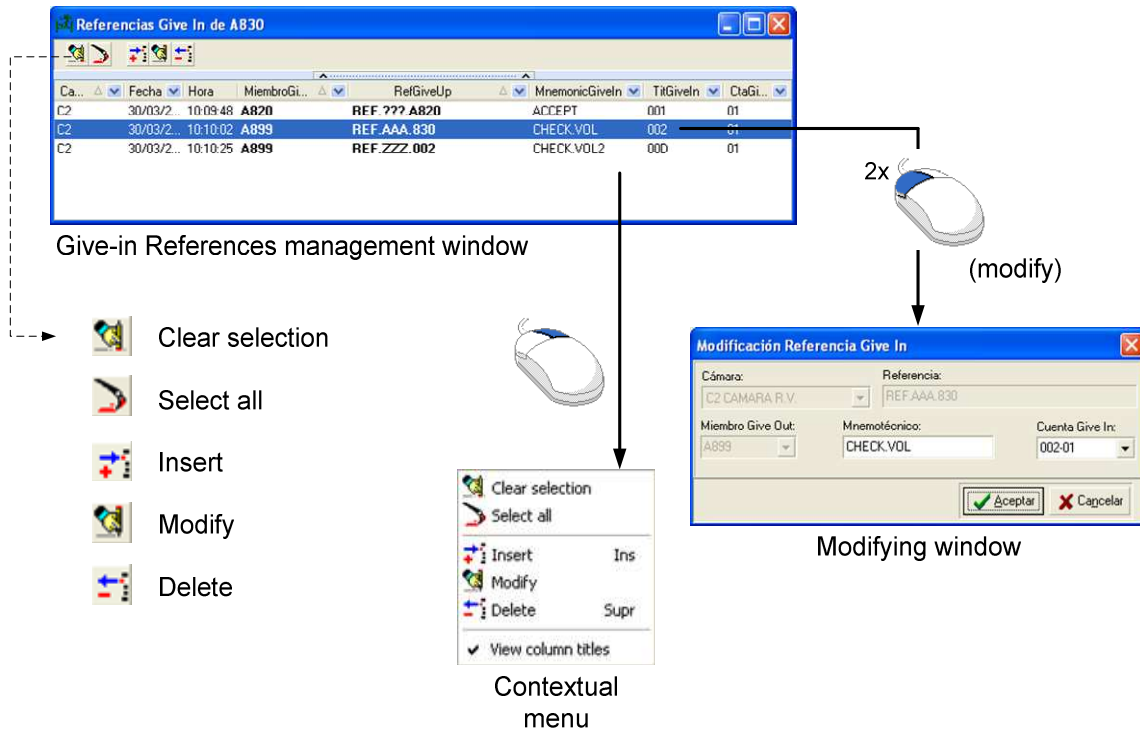


### 4.3.11 Management of Give-in References

**Menu option:** Manage – Give-ups –Give-in References

**Function:** Monitoring and management of give-in references.

**Multiplicity:** Single window. If this type of window is already open, when the option is requested it will pop up instead of opening a new instance.



- Management of Give-in References -

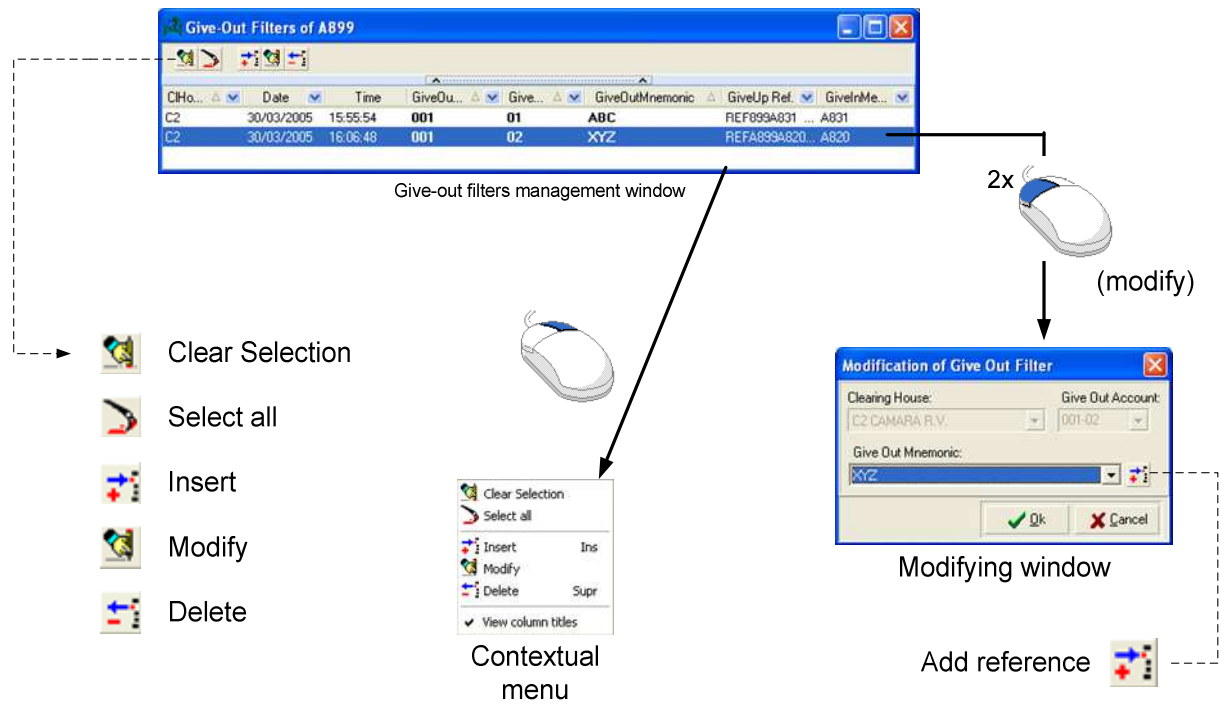


### 4.3.12 Management of Give-Out Filters

**Menu option:** Manage – Give-Ups – Give-Out Filters

**Function:** Monitoring and management of give-out filters.

**Multiplicity:** Single window. If this type of window is already open, when the option is requested it will pop up instead of opening a new instance.



- Management of Give-out Filters -

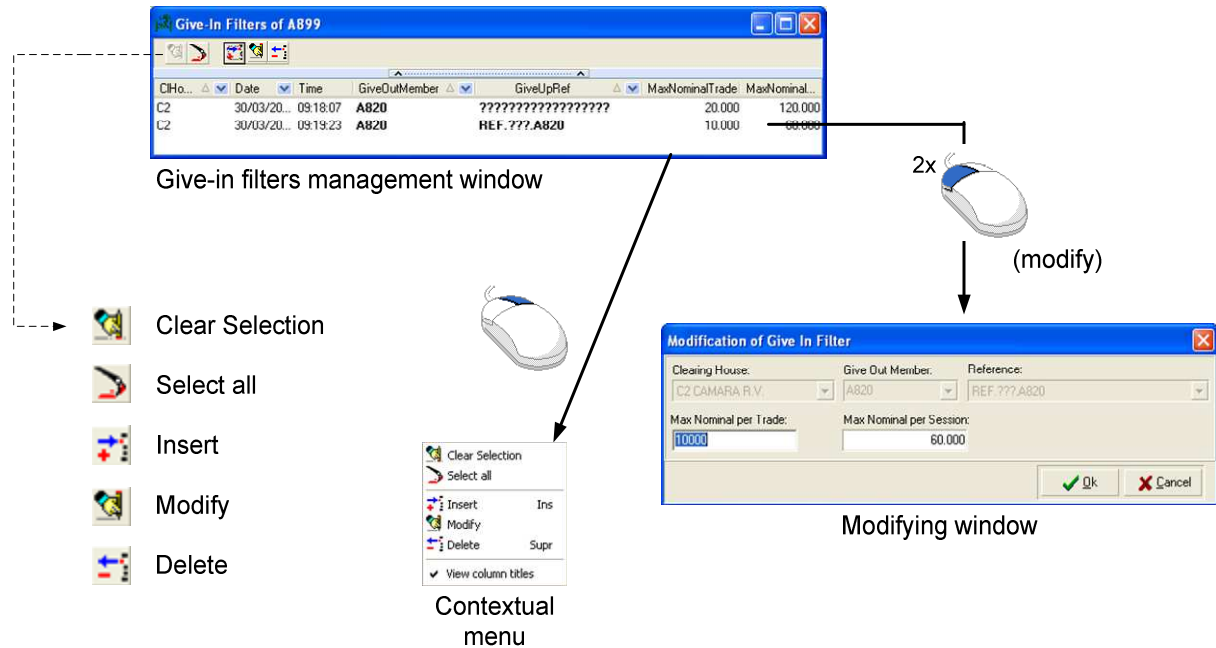


### 4.3.13 Management of Give-In Filters

**Menu option:** Manage – Give-Ups – Give-In Filters

**Function:** Monitoring and management of give-in filters.

**Multiplicity:** Single window. If this type of window is already open, when the option is requested it will pop up instead of opening a new instance..



- Management of Give-in Filters -



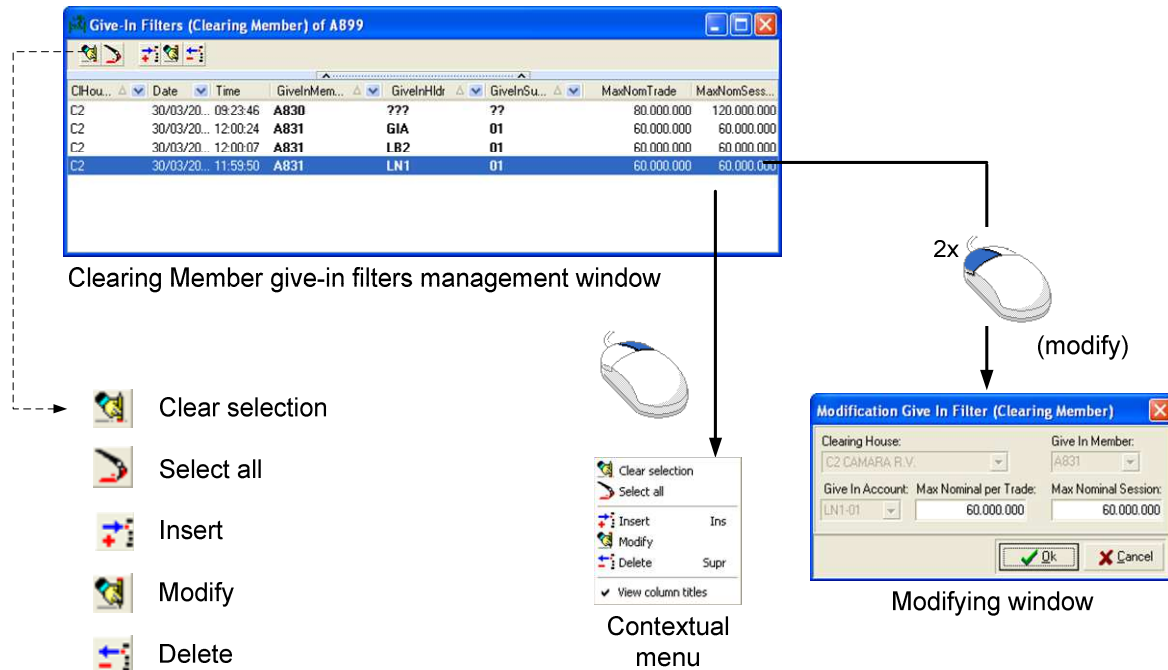


#### 4.3.14 Management of Clearing Member Give-In Filters

**Menu option:** Manage – Give-Ups – Give-In filters of Clearing Member

**Function:** Monitoring and management of Clearing Member give-in filters.

**Multiplicity:** Single window. If this type of window is already open, when the option is requested it will pop up instead of opening a new instance.



- Management of Clearing Member Give-in Filters -





### 4.3.16 Third Party Trades Cleared

**Menu option:** Manage – Third-party Trades Cleared

**Function:** Querying registered trades during the session on third party accounts when acting as clearing member.

**Multiplicity:** Multiple instances. When requesting to open this type of window the terminal creates a new instance regardless of whether there are other active windows of this type.

The screenshot shows the 'Cleared Third Party Trades A899' window. It features a table with columns: CH..., TradeID, Me..., Trader, Contract, Time, Hld, Acc, B/S, Price, Vol, OpT, and SettDate. The table contains several rows of trade data. Below the table, there are selection criteria for 'Group' and 'Ticker'. The 'Group' dropdown is set to '<All>' and the 'Ticker' dropdown is set to '<All contracts>'. The 'Ticker' checkbox is unchecked. Below these, there are two checkboxes: 'Sorted by the date' (checked) and 'Free sorting and navigation' (unchecked).

CH...	TradeID	Me...	Trader	Contract	Time	Hld	Acc	B/S	Price	Vol	OpT	SettDate
C2	111	A831	001	FXJ05	17:19:11	001	01	Sell	9300.0	5 H		30/03/2005
C2	109	A831	001	FXJ05	17:19:11	002	01	Sell	9300.0	5 M		30/03/2005
C2	109	A831	001	FXJ05	17:19:11	001	01	Buy	9300.0	5 M		30/03/2005
C2	108	A831	001	FSTXU5	17:19:11	LB2	01	Sell	2876.0	10 S		30/03/2005
C2	108	A831	001	FSTXU5	17:19:11	LB2	01	Buy	2876.0	10 S		30/03/2005
C2	107	A831	001	FSTXM5	17:19:11	LB2	01	Sell	2878.0	10 S		30/03/2005
C2	107	A831	001	FSTXM5	17:19:11	LB2	01	Buy	2878.0	10 S		30/03/2005
C2	106	A831	001	FESXU5	17:19:11	001	01	Sell	3041.0	10 S		30/03/2005
C2	106	A831	001	FESXU5	17:19:11	LB2	01	Buy	3041.0	10 S		30/03/2005

**Selection criteria**

Group: <All> | <All contracts>

Group options: <All>, BANKINTER, BEVA, BONO E10, DAX, E-STOXX 50, EURO BOBL, EURO BUND

<All contracts> options: Standard futures, Standard options, Standard call options, Standard put options

☐ Ticker

☒ Sorted by the date

☐ Free sorting and navigation

- Third-party Trades Cleared -



### 4.3.17 Open Position of Cleared Third Parties

**Menu option:** Manage – Open Position of Cleared Third Parties

**Function:** Open Position query of third party accounts where member acts as the Clearing Member.

**Multiplicity:** Multiple instances. When requesting to open this type of window the terminal creates a new instance regardless of whether there are other active windows of this type.

Open Position of Cleared Third Parties A830

Group <All> <All contracts> Adjustables

				Contract	A...	Initial Long	Initial Short	Buy V. (d)	Sell V. (d)	Total Lon...	Total Shor...	Total Lon...	Total Shor...
C2	A899	003	01	BBM05	Net	0	20	0	0	0	20	0	20
C2	A899	003	01	MNJ05	Net	0	10	0	0	0	10	0	10
C2	A899	004	01	BK 3900F	Net	0	0	0	10	0	10	0	10
C2	A899	004	01	BK 4000R	Net	0	0	10	0	10	0	10	0
C2	A899	004	01	M5 9300D	Net	40	0	0	0	40	0	40	0
C2	A899	004	01	MNJ05	Net	0	0	20	0	20	0	20	0

Open position of cleared third parties

→ Selection criteria (I)

Group <All> <All contracts>

- <All>
  - BANKINTER
  - BBVA
  - BONO E10
  - DAX
  - E-STOXX 50
  - EURO BOBL
  - EURO BUND
- <All contracts>
  - Standard futures
  - Standard options
  - Standard call options
  - Standard put options

→ Selection criteria (II)

☐ Adjustables

- Open Position of Cleared Third Parties -



## 5. Orders

### 5.1 General concepts

#### 5.1.1 Rapid order

The following combinations of keys can be done from any floating window of the application.

Keys	Meaning
+	Bid Rapid order
-	Ask Rapid order
CTRL + "+"	Bid Rapid order without dialogues
CTRL + "-"	Ask Rapid order without dialogues
SHIFT + "+"	Bid Rapid order Cancellation. Cancels all limit bid orders on the contract and account associated with the rapid order. If and only if the configuration is at better price
SHIFT + "-"	Ask Rapid order Cancellation. Cancels all the limit ask orders on the contract and account associated with the rapid order. If and only if the configuration is at better price
F11	It goes on to the following configuration of rapid available order



### 5.1.2 Order entry

The following combinations of keys can be done from any floating window of the application.

Keys	Meaning
CTRL + F1	Limit Bid
ALT + F1	Limit Ask
CTRL + F2	Immediate or Cancel Bid
ALT + F2	Immediate or Cancel Ask
CTRL + F3	Market Bid
ALT + F3	Market Ask
CTRL + F4	Stop Bid
ALT + F4	Stop Ask
CTRL + F5	Stop Limit Bid
ALT + F5	Stop Limit Ask
CTRL + F6	Fill or Kill Bid
ALT + F6	Fill or Kill ask
CTRL + F7	Attack (Fill and Kill) Bid
ALT + F7	Attack (Fill and Kill) Ask
F8	Market Maker
CTRL + F11	Auction Price Bid
ALT + F11	Auction Price Ask

### 5.1.3 Order cancellation

The following combinations of keys can be done from any floating window of the application.

Keys	Meaning
CTRL + B	Total cancellation except Stops
ALT + B	Total cancellation
SHIFT + F10	Partial cancellation



### 5.1.4 Field price

These keys are only applicable when entry window is active with price entry field accessible.

Keys	Meaning
+	Increase price
-	Decrease price

### 5.1.5 Order management window

These keys are only applicable on the Order Management window. Previously it is necessary to have selected the group of orders on those which wanted to act.

Keys	Meaning
SUPR	Cancellation orders(*)
CTRL + E	Repeat modifying

(\*) This key is only applicable when a selection of pending orders has been done.

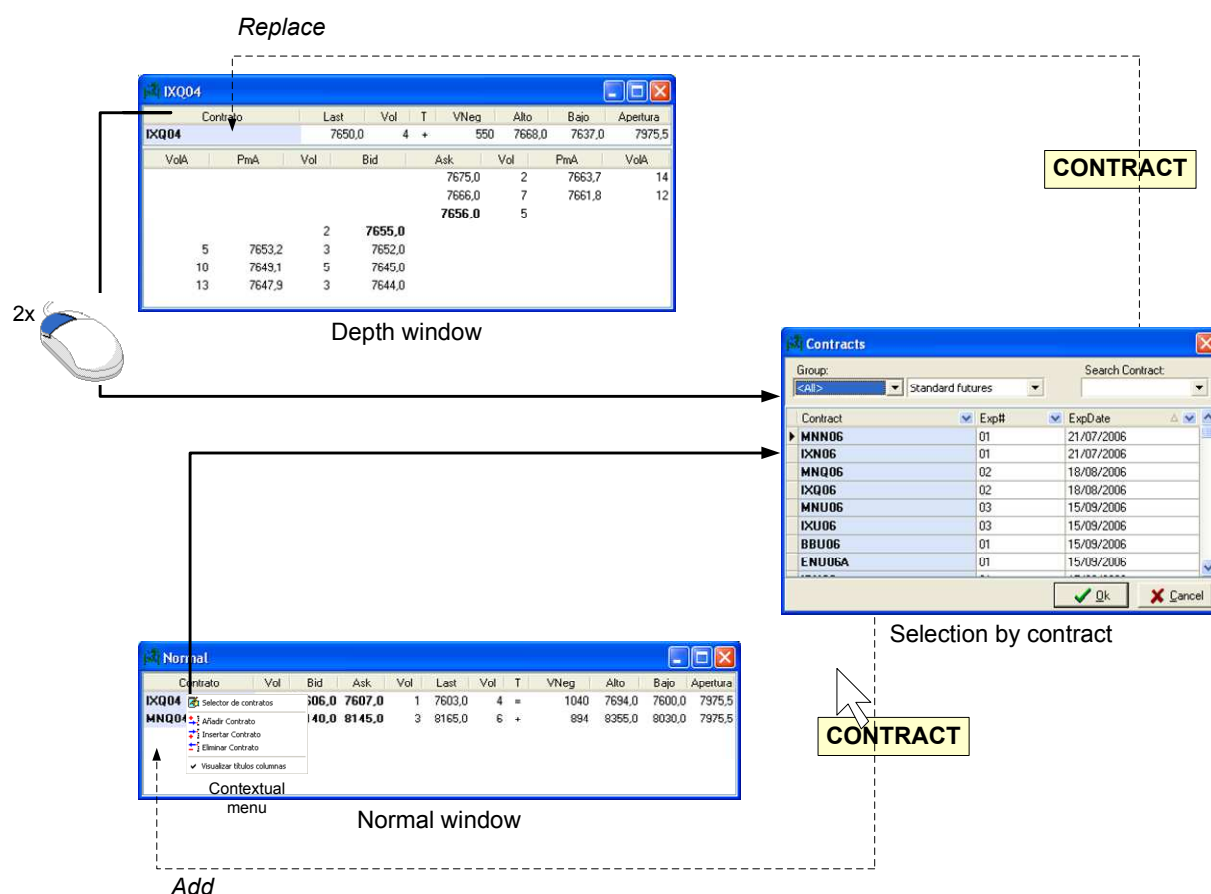
## 5.2 Mouse Shortcuts

Window	Where	KEY	CLICK	Function
Normal window Options window	Row of contract data	ALT	Double	Open Extended Depth window of the contract of the row



## Column contract

Window	Where	KEY	CLICK	Function
Market windows	Column contract header		Double	Add/replace contract
Depth windows	Column contract header		Double	Replace contract
Market windows	Contract code		Double	Open Orders window
Market windows	Contract code		Double	Open Order Management window filtered for pending orders on the selected contract
Market windows	Contract code	SHIFT	Double	Cancel orders
Market windows	Contract code	SHIFT	Double	Cancel all pending orders on the contract



- Double Click on header of column contract: Replace/Add contract -





IXQ04								
Contrato	Last	Vol	T	VNeg	Alto	Bajo	Apertura	
IXQ04	7605,0	4	-	1129	7634,0	7600,0	7975,5	
VolA	PmA	Vol	Bid	Ask	Vol	PmA	VolA	
				7605,0	10	7601,7	59	
				7602,0	10	7601,0	49	
				7601,0	29	7600,7	39	
				7600,0	10			
		5	7598,0					
10	7597,5	5	7597,0					
15	7597,0	5	7596,0					

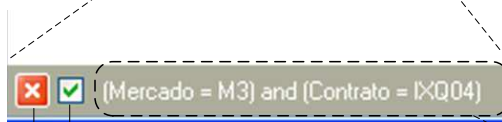
Market window



Ordenes de A894-002												
Ord Pt	Contrato	Hora	Titular	Cta	Ref	Signo	Precio	Vol	Tipo	V Pdie	Hora Actualiz	Estado
73	IXQ04	11:09:53	002	01	LIMIT	Day	7601,0	10 L		10 11:09:53		P
74	IXQ04	11:09:56	001	01	LIMIT	Tomo	7598,0	5 L		5 11:09:56		P
75	IXQ04	11:09:57	001	01	LIMIT	Tomo	7597,0	5 L		5 11:09:57		P
76	IXQ04	11:09:57	001	01	LIMIT	Tomo	7596,0	5 L		5 11:09:57		P
77	IXQ04	11:09:50	002	01	LIMIT	Day	7600,0	10 L		10 11:09:50		P
78	IXQ04	11:09:59	002	01	LIMIT	Day	7602,0	10 L		10 11:09:59		P



Order management window with filter for the selected contract



Filter condition

Activate/deactivate filter

Finish filter

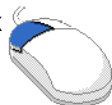
- Double Click on contract code in a market window: Open window of orders -



IXQ04							
Contrato	Last	Vol	T	VNeg	Alto	Bajo	Apertura
IXQ04	7605,0	4	-	1129	7694,0	7600,0	7975,5
VolA	PmA	Vol	Bid	Ask	Vol	PmA	VolA
				7605,0	10	7601,7	59
				7602,0	10	7601,0	49
				7601,0	29	7600,7	39
				7600,0	10		
		5	7598,0				
10	7597,5	5	7597,0				
15	7597,0	5	7596,0				

Market window

SHIFT + 2x

Cancellation of all orders on  
the selected contract

				7605,0	10	7601,7	59
				7602,0	10	7601,0	49
				7601,0	29	7600,7	39
				7600,0	10		
		5	7598,0				
10	7597,5	5	7597,0				
15	7597,0	5	7596,0				

-SHIFT + Double Click on contract code in a market window: Cancel orders

**Column description series (options window)**

Window	Where	KEY	CLICK	Function
Option windows	Serie column		Double	Open order windows
Options windows	Serie cell		Double	Open Order Management window filtered for pending CALL and PUT contracts associated
Option windows	Serie column		Double	Cancel order
Options windows	Serie cell	SHIFT	Double	Cancel all pending CALL and PUT contract orders associated.



M334 - POPULAR

Grupo: M334 - POPULAR

Bid/Ask Last Vol Solicitado

VL	Last	Vol	Bid	Ask	Vol	VS	POPULAR	VS	Vol	Bid	Ask	Vol	Last	VL
							PO sep 34,00							
							PO sep 35,00							
							PO sep 36,00							
							PO sep 37,00				0,01	10		
5	6,50	6,51	10				PO sep 38,00	5	0,01	0,02	8	0,02	2	
10	5,52	5,53	10				PO sep 39,00	5	0,03	0,04	8	0,04	2	
5	4,56	4,57	10				PO sep 40,00	4	0,07	0,08	10	0,07	1	
5	3,63	3,64	10				PO sep 41,00	5	0,14	0,15	20			
							PO sep 42,00	5	0,26	0,27	9	0,27	1	
							PO sep 43,00							
							PO sep 44,00							
							PO sep 45,00							
							PO sep 46,00							
							PO sep 47,00							

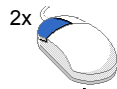
M334 - POPULAR

Grupo: M334 - POPULAR

Bid/Ask Last Vol Solicitado

VL	Last	Vol	Bid	Ask	Vol	VS	POPULAR	VS	Vol	Bid	Ask	Vol	Last	VL
							PO sep 34,00							
							PO sep 35,00							
							PO sep 36,00							
							PO sep 37,00				0,01	10		
5	6,50	6,51	10				PO sep 38,00	5	0,01	0,02	8	0,02	2	
10	5,52	5,53	10				PO sep 39,00	5	0,03	0,04	8	0,04	2	
5	4,56	4,57	10				PO sep 40,00	4	0,07	0,08	10	0,07	1	
5	3,63	3,64	10				PO sep 41,00	5	0,14	0,15	20			
							PO sep 42,00	5	0,26	0,27	9	0,27	1	
							PO sep 43,00							
							PO sep 44,00							
							PO sep 45,00							
							PO sep 46,00							
							PO sep 47,00							

Options window



Ordenes de A894-001

Ord.Pr.	Contrato	Hora	Titular	Cta	Ref.	Signo	Precio	Vol	Tipo	V.Pote	Hora Actualiz	Estado	Disparo
88	PO 4000I	11:14:56	002	01	LIMIT	Doy	4,57	10	L	10	11:14:56	P	
92	PO 4000I	11:15:04	001	01	LIMIT	Tomo	4,56	5	L	5	11:15:04	P	
96	PO 4000U	11:15:13	001	01	LIMIT	Tomo	0,07	5	L	4	11:17:13	PE	
103	PO 4000U	11:15:28	002	01	LIMIT	Doy	0,08	10	L	10	11:15:28	P	

(Mercado = M3) and ((Contrato = PO 4000I) or (Contrato = PO 4000U))

Order management window  
with filter for CALL y PUT contracts  
of selected strike and underlying

Activate/deactivate filter

Finish filter

Filter condition

- Double Click on column series of options window: Open order window -

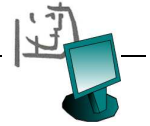


### Column volume

Window	Where	KEY	CLICK	Function	CTRL(*)
<b>Market windows</b>	<b>Column volume Bid or Ask</b>		<b>Double</b>	<b>Limit order</b>	
Market windows	Volume cell with price reference		Double	Limit order of same sign as the reference price	S
<b>Market windows</b>	<b>Column volume Bid or Ask</b>	<b>SHIFT</b>	<b>Double</b>	<b>Cancel orders</b>	
Market windows	Volume cell with some orders (green color)	SHIFT	Double	Cancel limit orders with same sign as the reference price	

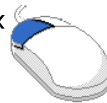
(\*) CTRL: In rows containing a "S" in this column, the combination of keyboard and mouse with key CTRL pressed does not show the orders dialogue entry, choosing values defined in orders configuration as default values

- Double Click on column Volume: Add to the ask/bid -




7675,0	1	7671,7	38
7673,0	13	7671,6	37
7671,0	22	7670,9	24
7670,0	2		

Cancellation of orders ASK  
at associated price

SHIFT + 

IXQ04									
Contrato		Last	Vol	T	VNeg	Alto	Bajo	Apertura	
IXQ04		7670,0	5	-	685	7675,0	7637,0	7975,5	
VolA	PmA	Vol	Bid	Ask	Vol	PmA	VolA		
				7675,0	1	7671,7	38		
				7673,0	13	7671,6	37		
				7671,0	22	7670,9	24		
				7670,0	2				
		6	7669,0						
12	7667,5	6	7666,0						
27	7666,1	15	7665,0						
34	7665,7	7	7664,0						
35	7663,8	1	7600,0						

SHIFT + double clic  
on column Vol cancels  
orders at associated  
price.

SHIFT + 

Cancellation of orders BID  
at associated price

		6	7669,0	
12	7667,5	6	7666,0	
27	7666,1	15	7665,0	
34	7665,7	7	7664,0	
35	7663,8	1	7600,0	

- SHIFT + Double Click one column Volume: Exit from ask/bid to the selected price -

### Column VolOrd

Window	Where	KEY	CLICK	Function
Market windows	Column VolOrd		Double	Cancel orders
Market windows	Cell VolOrd containing a value	SHIFT	Double	Cancel limit orders at reference price



### Column Bid

Window	Where	KEY	CLICK	Function	CTRL(*)
<b>Market windows</b>	<b>Column Bid</b>		<b>Double</b>	<b>Immediate or cancel order</b>	
Market windows	Cell with price		Double	Immediate or Cancel Bid order at best price and volumen associated	S
<b>Market windows</b>	<b>Column Bid</b>	<b>SHIFT</b>	<b>Double</b>	<b>Cancel orders</b>	
Market windows	Cell with price	SHIFT	Double	Cancel limit Bid orders with equal or superior price to the one selected	

(\*) CTRL: In rows containing a "S" in this column, the combination of keyboard and mouse with key CTRL pressed does not show the orders dialogue entry, choosing values defined in orders configuration as default values




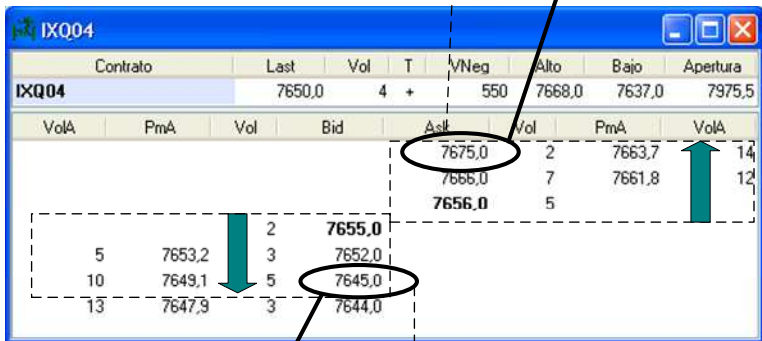
## Column Ask

Window	Where	KEY	CLICK	Function	CTRL(*)
Market windows	Column Ask		Double	<b>Immediate or Cancel Order</b>	
Market windows	Cell with price		Double	Immediate or Cancel Ask order at the best price and volume associated	S
Market windows	Column Ask	SHIFT	Double	<b>Cancel orders</b>	
Market windows	Cell with price	SHIFT	Double	Cancel limit ask orders with equal or superior price to the one selected	


(\*) CTRL: In rows containing a "S" in this column, to do the combination of keyboard and mouse with the key CTRL pressed does not show the dialogue of entry of orders and decides for values defined in the configuration of orders as default values

**IMMEDIATE OR CANCEL BID ORDER**  
PRICE: 7656  
VOLUME: 5

2x 

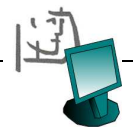


**Double clic on column bid o ask creates a immediate limit order at the best price and volume associated. The sign of the order is the opposite to the existing offer.**

2x 

**IMMEDIATE OR CANCEL ASK ORDER**  
PRICE: 7655  
VOLUME: 2

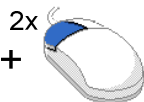
- Double Click on column Bid or Ask: Attack to the selected price -



7673,0	13	7671,6	37
7671,0	22	7670,9	24
7670,0	2		

Cancellation of orders ASK  
up to the selected price

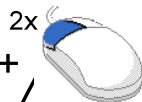
SHIFT +



IXQ04												
Contrato		Last	Vol	T	VNeg	Alto	Bajo	Apertura				
IXQ04		7670,0	5	-	685	7675,0	7637,0	7975,5				
VolA	PmA	Vol	Bid	Ask	Vol	PmA	VolA					
				7675,0	1	7671,7	38					
				7673,0	13	7671,6	37					
				7671,0	22	7670,9	24					
				7670,0	2							
12	7667,5	6	7669,0									
27	7666,1	15	7665,0									
34	7665,7	7	7664,0									
35	7663,8	1	7660,0									

SHIFT + double clic  
on column bid or ask  
cancels orders up to the  
selected price.

SHIFT +



Cancellation of order BID  
up to the selected price

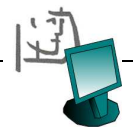
12	7667,5	6	7669,0
27	7666,1	15	7666,0
34	7665,7	7	7664,0

- SHIFT + Double Click on column Bid or Ask: Exit from to the selected price -

### Column VS

Window	Where	KEY	CLICK	Function	CTRL(*)
Options windows	Column VS		Double	Create quote request	
Options window	Cell VS		Double	Open dialogue to create quote request	
Options windows	Column VS		Double	Monitoring quote request	
Options window	Header column VS		Double	Open window Quote request management filtered by series	
Options windows	Column VS	SHIFT	Double	Delete quote request	
Options window	Cell VS	SHIFT	Double	Open dialogue to delete a quote request	





## 5.3 Color codes

### Contracts (in market windows)

Color	Example	Meaning
Blue	<b>FIBXX2</b>	Tradeable
Dark red letters, blue background	<b>FNHHX2C</b>	Tradeable. Fast market
Green	<b>MNQ04</b>	In auction
Orange	<b>FIBXX2</b>	Temporary delay in data shown
Red	<b>MNQ04</b>	Without connection
Yellow	<b>MNQ06</b>	Not tradeable (due to Market Status)
Yellow (red letters)	<b>MNQ06</b>	Not tradeable (due to contract status)
Grey letters (standard fund)	<b>MNQ04</b>	Not existing contract. The terminal has not received contract data for the session. For example, no session has begun or it is holiday on the market to which it belongs

### Volume

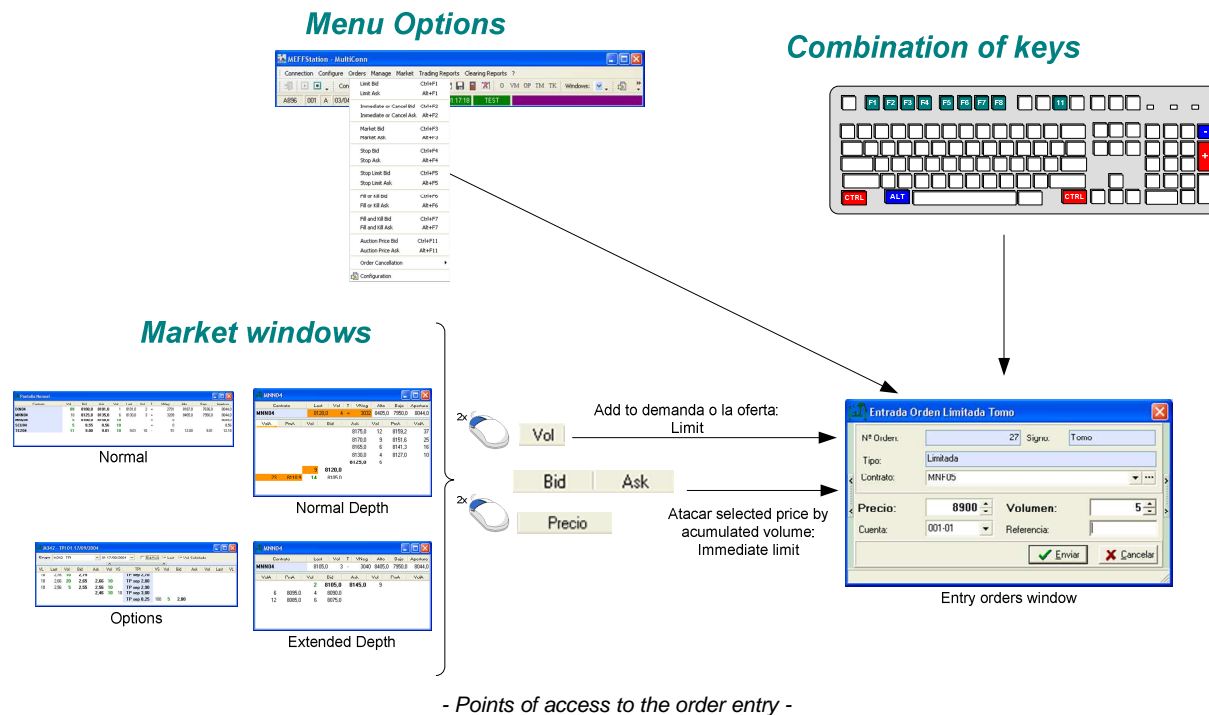
Clásica Window	Default Window	Meaning
<b>7 (Green)</b>	<b>7 (Black)</b>	Third parties
<b>10 (Yellow)</b>	<b>10 (Green)</b>	Own (total or partial)
<b>16 (Red)</b>	<b>16 (Red)</b>	Same member (total or partial)

In addition to the color codes, it exists an optional column "\*" that will contain an asterisk when own volume exists in the corresponding row.



## 5.4 Order entry

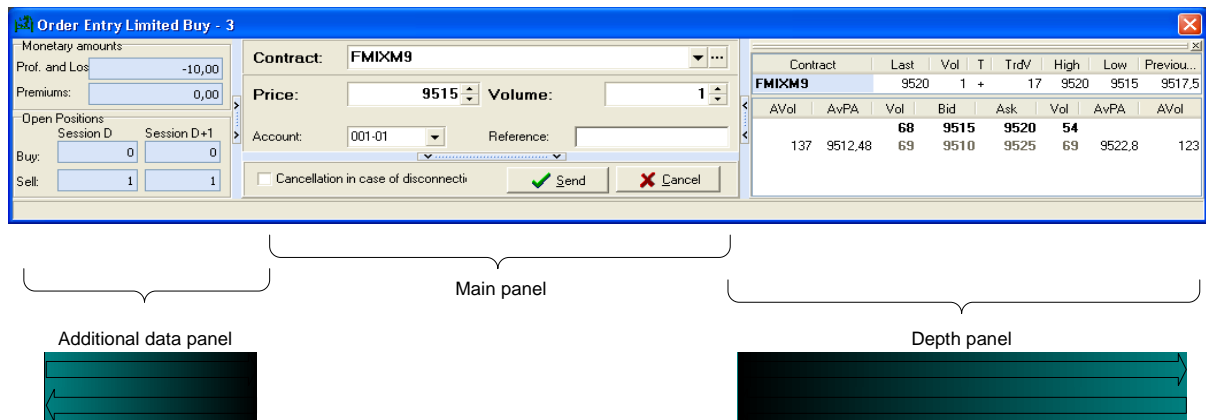
### 5.4.1 Points of access to the order entry



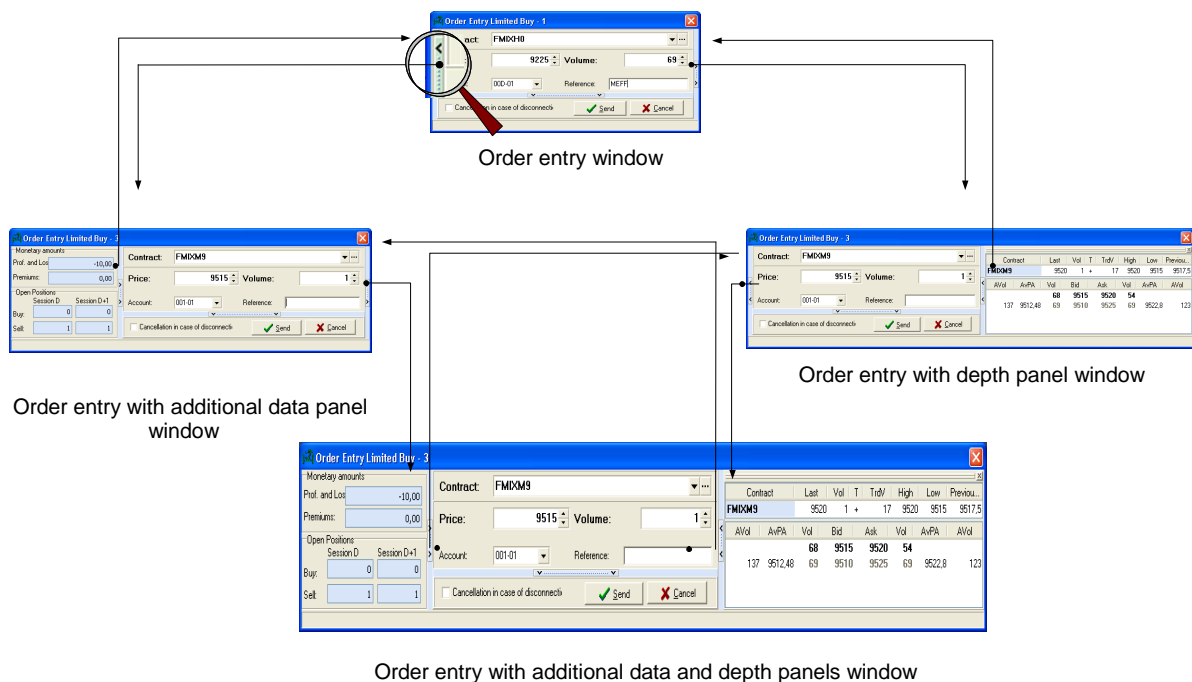


## 5.4.2 Order entry window

### Auxiliary panels of order entry window



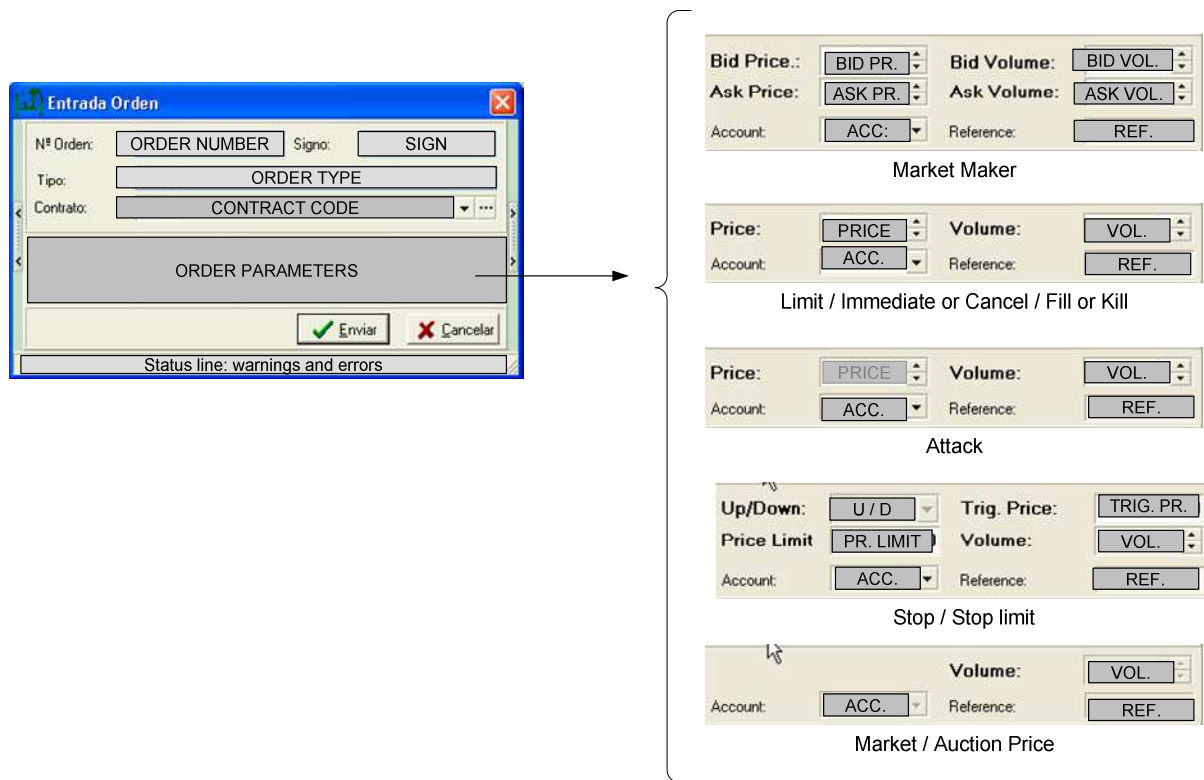
- Order entry panels window -



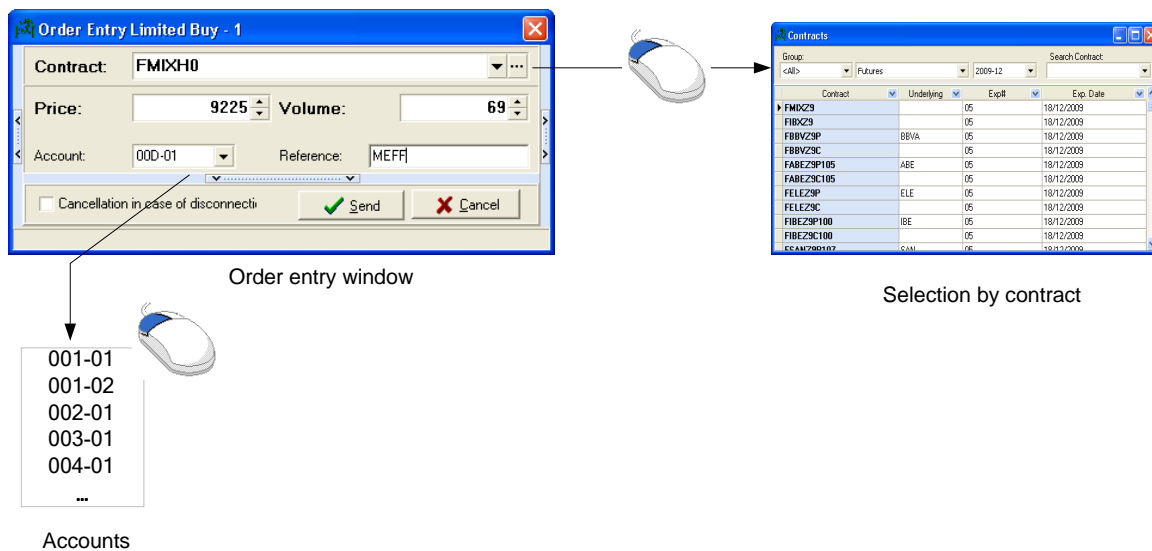
- Different views of order entry window -



## Main panel of order entry window



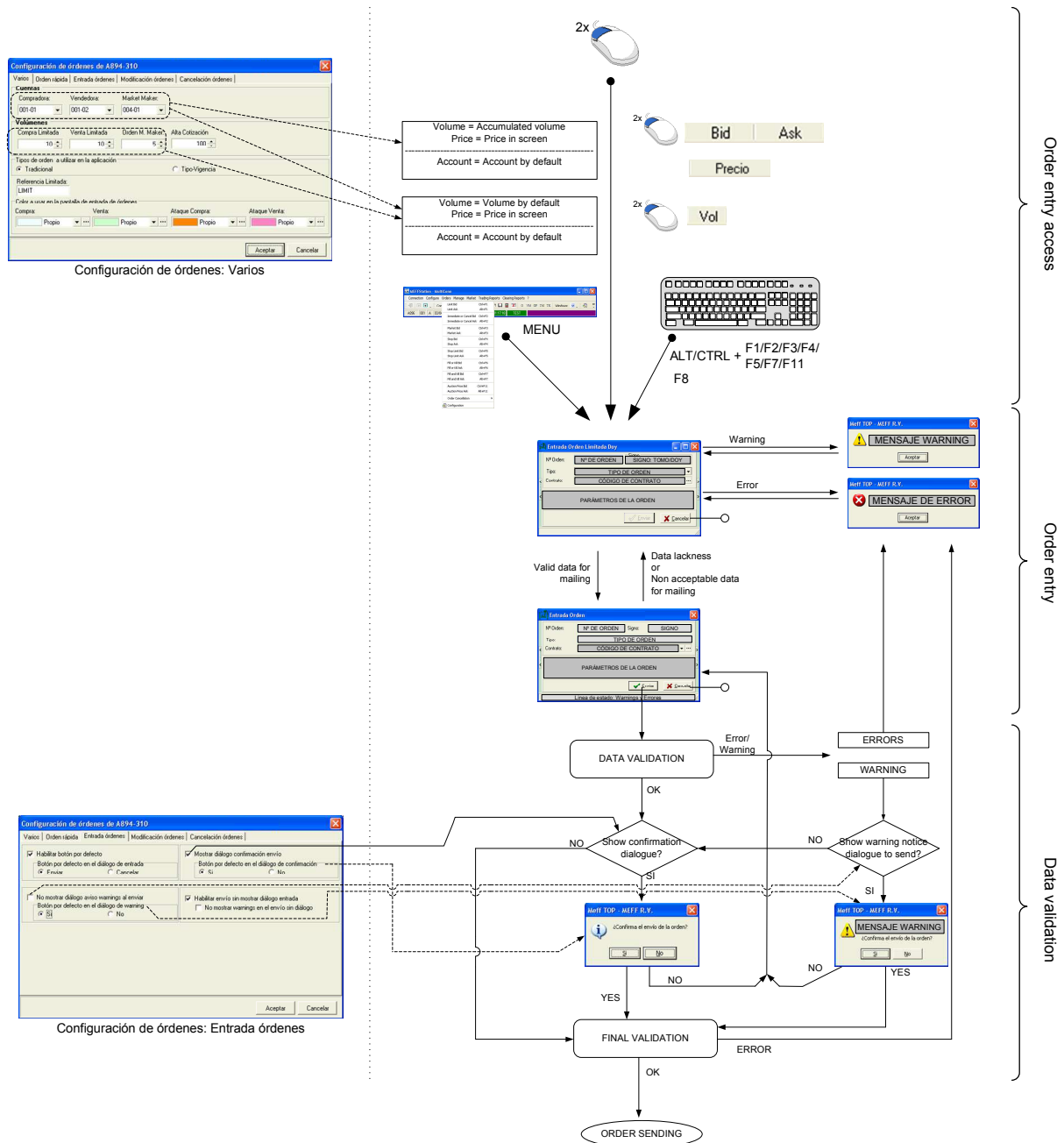
- Fields of main panel of order entry window -



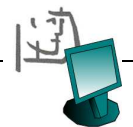
- Selection lists in order entry -



### 5.4.3 Order entry process



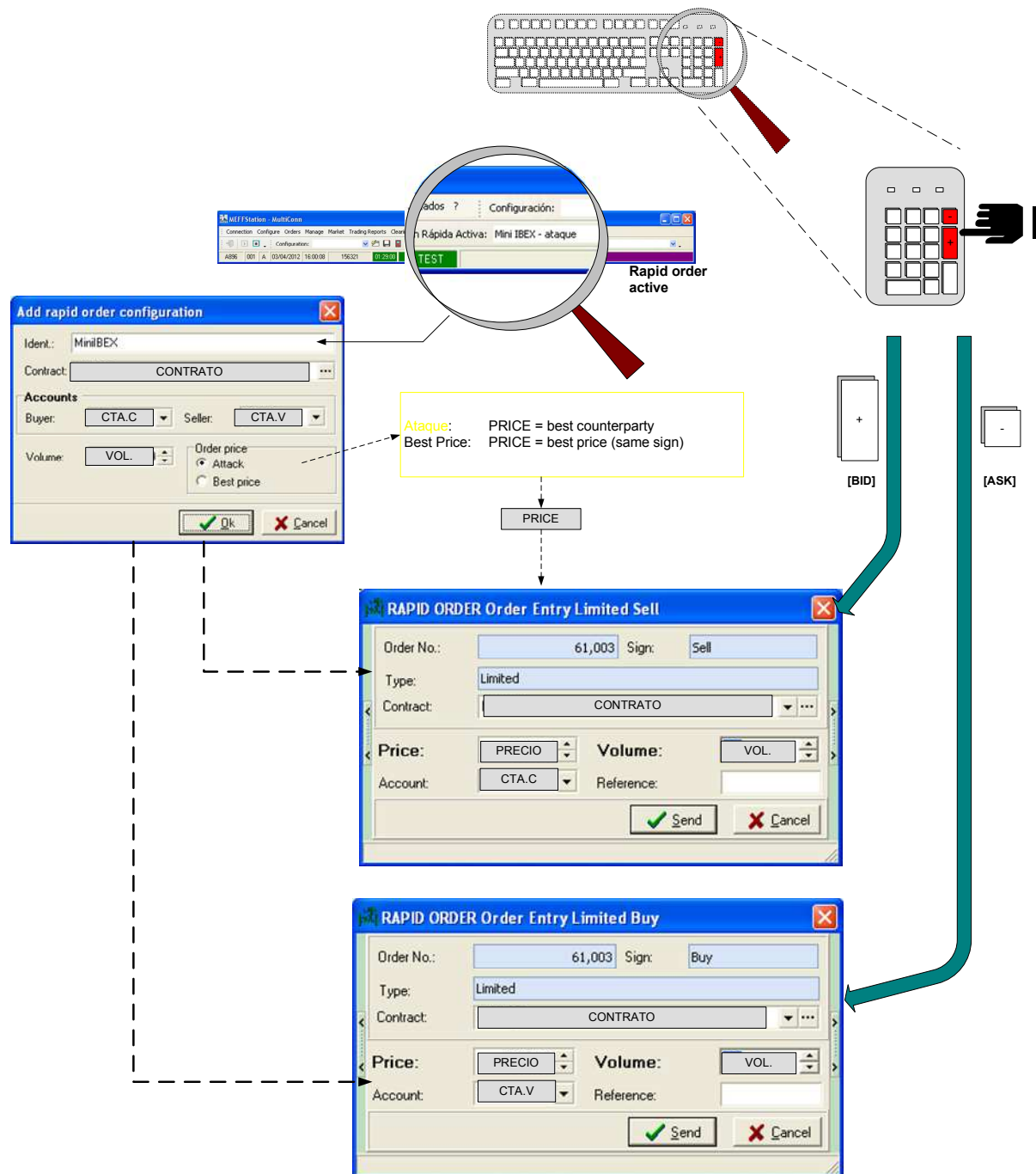
- Order entry process -



### 5.4.4 Rapid order entry

Hot keys: **Key “+” from numeric keyboard / Key “-” from numeric keyboard**

Other related keys: F11 key goes on the following order setup available



- Rapid order -



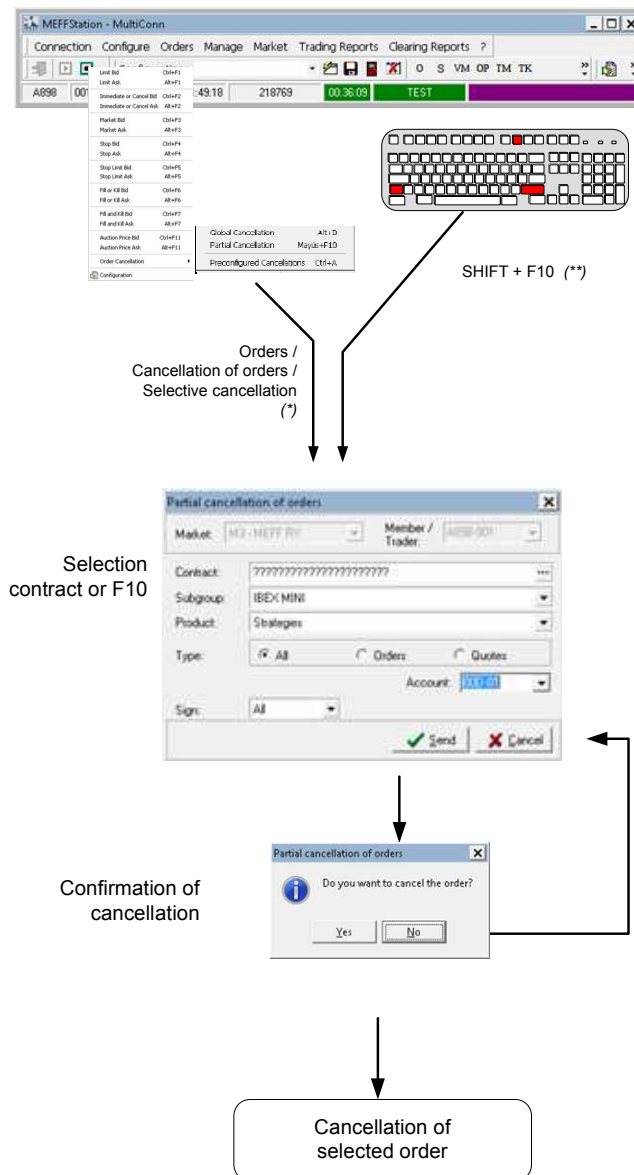
## 5.5 Order Cancellation

### 5.5.1 Partial orders cancellation

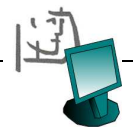
#### 5.5.2 Menu option: Orders – Order Cancellation - Partial Cancellation (\*)

**Hot key:** **SHIFT + F10(\*\*)**

**Function:** Order cancellation by selection criteria.



- Partial order cancellation -



### 5.5.3 Cancellation of all orders

Menu option: **Orders – Order Cancellation- Global Cancellation**

Hot key: **ALT + B**

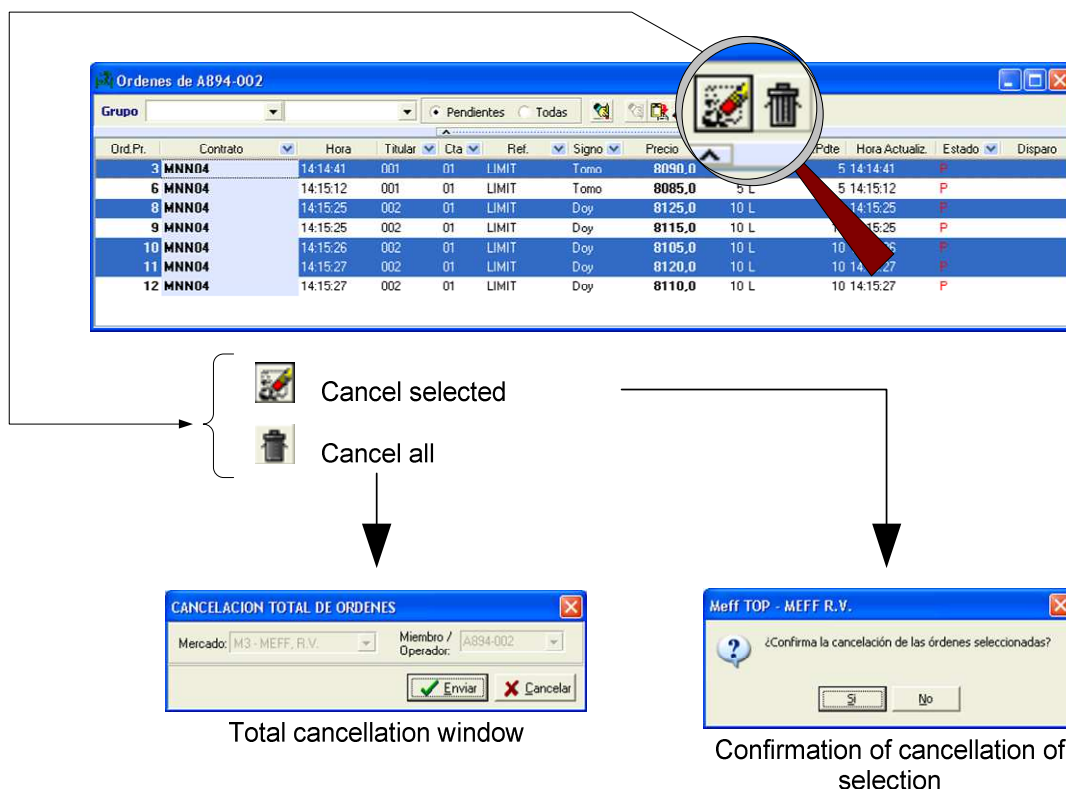
Other accesses: Order management window – Button  and contextual menu

Function: Cancellation of all orders of connected trader.




- Cancellation of all orders -

### 5.5.4 Cancellation from order management window



- Cancellation from order management window -

Keep in mind that the button of cancelling all () will cancel all orders independently of those that are displayed in orders management window.

The setup of order cancellation, done through menu option of **Orders- Configuration**, determines the existence or not of confirmation requests and by default buttons in the above mentioned dialogues.





## 5.5.5 Preconfigured Cancellations

Menu option: **Orders – Configuration – Preconfigured Cancellations**

Hot key:: **CTRL + A**

Function: optimize mass cancellations

M...	Subgroup	CFICode	Expld	Or...	H...	Sign	In...	...
M3	<All>	All contracts	<All>	<All ex... ???	??	<All>	<input checked="" type="checkbox"/>	<input type="checkbox"/>
M3	ACCIONA	All contracts	<All>	<All ex... ???	??	<All>	<input checked="" type="checkbox"/>	<input type="checkbox"/>
M3	IBEX PLUS	All contracts	<All>	<All ex... ???	??	<All>	<input checked="" type="checkbox"/>	<input type="checkbox"/>
M3	<All>	Futures	<All>	<All ex... ???	??	<All>	<input checked="" type="checkbox"/>	<input type="checkbox"/>
M3	<All>	Options	<All>	<All ex... ???	??	<All>	<input checked="" type="checkbox"/>	<input type="checkbox"/>
M3	<All>	Non standard America	<All>	<All ex... ???	??	<All>	<input checked="" type="checkbox"/>	<input type="checkbox"/>

Market: M3 - MEFF RV

Order Number: ?????

Contract: ?????????????????????

Subgroup: <All>

CFICode: <All contracts>

Type: All except Quote orders

Account: ???-??

Expiration: <All>

Sign: All

☒ Include persistent orders

☐ Include Stops

Buttons:

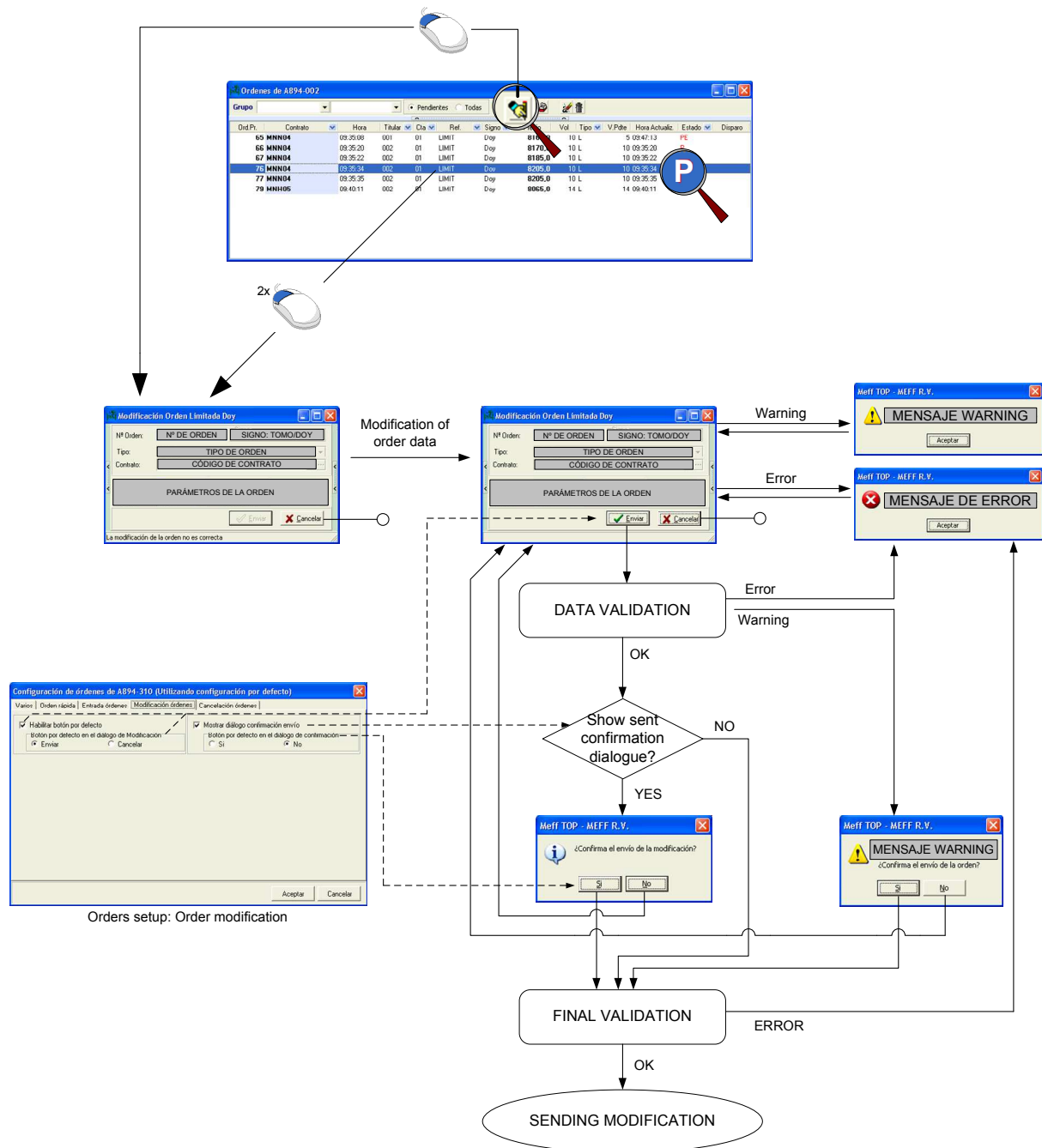
Consult and execution: **Ctrl + A**

M...	Subgroup	CFICode	Expld	Order...	Holder	Acc...	Sign	Inclu...	Inclu...
M3	<All>	All contracts	<All>	<All ex... ???	??	<All>	<input checked="" type="checkbox"/>	<input type="checkbox"/>	
M3	<All>	Futures	<All>	<All ex... ???	??	<All>	<input checked="" type="checkbox"/>	<input type="checkbox"/>	
M3	<All>	Options	<All>	<All ex... ???	??	<All>	<input checked="" type="checkbox"/>	<input type="checkbox"/>	
M3	<All>	All contracts	<All>	L ???	??	<All>	<input checked="" type="checkbox"/>	<input type="checkbox"/>	
M3	IBEX PLUS	... All contracts	2010-12	<All ex... 000	01	<All>	<input checked="" type="checkbox"/>	<input checked="" type="checkbox"/>	

Buttons:



## 5.6 Order modification



- Order modification process -



## 6. Cross trades

### 6.1 Market cross trades entry

Menu option: **Manage – Market cross trade entry**

Hot key: **CTRL + F10**

**Other accesses:** Double click on Last value in a market window

**Function:** Entry of market cross trades.

Type of trade determined by terminal

Contract	Last	Vol	T	TrdV	High	Low	Open
MNN06	11550.0	7	=	17	11550.0	11545.0	11547.5

AVol	AvPA	Vol	Bid	Ask	Vol	AvPA	AVol
		14	11545.0	11550.0	18		
29	11542.4	15	11540.0	11555.0	10	11551.8	28
34	11541.3	5	11535.0	11560.0	55	11557.2	83

Main panel

Depth Panel

-Enter market cross trades window -



## 6.2 Cross trade entry not equal than A and H

**Menu option:** Manage – Cross trade entry

**Function:** Cross trade entry.

This option is not available with the current configuration of the system

Trade type determined by trader

Contract	Last	Vol	T	TrdV	High	Low	Open
MNN06	11550.0	1	+	3	11550.0	11545.0	11547.5

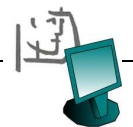
  

AVol	AvPA	Vol	Bid	Ask	Vol	AvPA	AVol
		18	11545.0	11550.0	19		
38	11542.4	20	11540.0	11555.0	15	11552.2	34
58	11539.8	20	11535.0	11560.0	25	11555.5	59

Main panel

Depth panel

- Enter cross trades window -

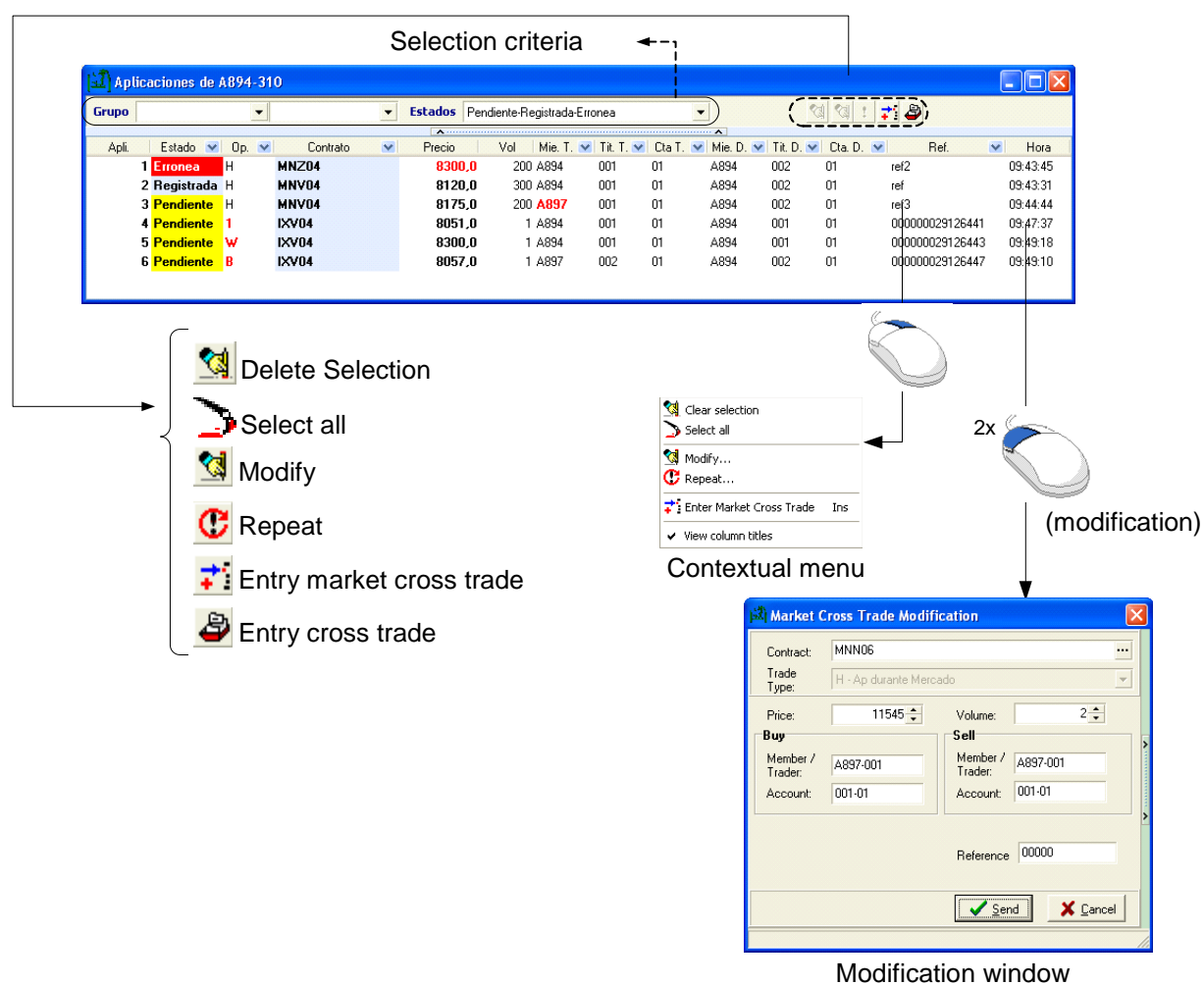


## 6.3 Cross trades management

Menu option: **Manage – Cross Trades Management**

Hot key: **CTRL + O**

Function: Create, query and modification of cross trades.



- Cross trades management -



## 6.4 Prearranged trades entry

Menu option: **Manage – Prearranged trades entry**

Hot key: **CTRL + F9**

Other accesses: Double click on Last value in a market window

Function: Entry of prearranged trades.

### Standard

**Prearranged Trades Entry of A896-001**

Type: ☐ Non-Stan. ☒ Standard

Underlying: **ABERTIS** Instrument: **Physical delivery futures** Expiration: **2010-10** Call/Put:  Strike:  Multiplier: **105**

Contract: **FABEV0P105** Trade Type: **A - Ap fuera de Mercado**

Block Reference:  Price: **10.000000** Volume: **1** Publish: ☒ Cash: **1.050**

Option Type:  Multiplier: **105**

**Buy**

Trader:  Member(\*): **A896** Account: **001-01** Reference:  Trader Phone:  SIBE Member:  Client:  Capacity:

**Sell**

Trader:  Member(\*): **A896** Account: **002-01** Reference:  Trader Phone:  SIBE Member:  Client:  Capacity:

Exchange Counterparties:

asterisk (\*), mandatory fields

**Add** **Modify**

A...	Status	Status des...	Block Refer...	Trade T...	Contract	Group	Type	Exp.Id	Exp...	Strike	Price	Volume	Buying...	Buying...	Buy Ac...	Selling...	Selling...	Sell Ac...
A	P	Reply Pend...	A		FABEV0P105	24	0300	20100...	10/0...	0.00	6.160002	1	A896	001	01	A896	002	01
A	P	Reply Pend...	A		FABEV0P105	24	0101	201010	15/1...	0.00	10.00	1	A896	001	01	A896	002	01

**Import** **Send** **Cancel**

### Non-Standard

**Prearranged Trades Entry of A896-001**

Type: ☒ Non-Stan. ☐ Standard

Underlying: **ABERTIS** Instrument: **Physical delivery non-standard futures** Expiration: **2010-09-10** Call/Put:  Strike: **0.00** Multiplier: **100**

Contract:  Trade Type: **A - Ap fuera de Mercado**

Block Reference:  Price: **6.160002** Volume: **1** Publish: ☒ Cash: **616**

Option Type:  Multiplier: **100**

**Buy**

Trader:  Member(\*): **A896** Account: **001-01** Reference:  Trader Phone:  SIBE Member:  Client:  Capacity:

**Sell**

Trader:  Member(\*): **A896** Account: **002-01** Reference:  Trader Phone:  SIBE Member:  Client:  Capacity:

Exchange Counterparties:

asterisk (\*), mandatory fields

**Add** **Modify**

A...	Status	Status des...	Block Refer...	Trade T...	Contract	Group	Type	Exp.Id	Exp...	Strike	Price	Volume	Buying...	Buying...	Buy Ac...	Selling...	Selling...	Sell Ac...
A	P	Reply Pend...	A			24	0300	20100...	10/0...	0.00	6.160002	1	A896	001	01	A896	002	01

**Import** **Send** **Cancel**

- Enter prearranged trades window -



1. Reporting of Prearranged Trades with prices up to 2 decimal places in Futures and Options on IBEX-35 and, up to 6 decimal places in Futures and Options on stocks.
2. The acceptance of the Prearranged Trades will be submitted through a MeffStation by the counterparties involved. For this purpose, the new screen 'Acceptance of Prearranged Trades' has been developed.
3. New 'Prearranged Trades Entry' window (Ctrl + F9) for reporting of strategies: this screen allows submitting all the trades that make up a strategy. The user can assign a reference (Block Reference). As every Prearrange Trade has its own status, it is advisable the assignation of this reference when submitting a strategy, as it facilitates the monitoring of the process of acceptance of all the trades belonging to a strategy as a whole. Likewise, through this screen, the user will be able to submit the Delta Trades coming from hedges. The user can report them entering the exact price with the precision allowed in the SIBE, or using the new concept 'Cash' (Trade Price \* volume).

From the 'Management of Prearranged Trades' screen, the user can follow the status of a block trade, just filtering by the field 'Block Reference'. Furthermore, the user will be able to edit and modify all the trades of a strategy whenever it has a Block Reference. Only those trades from a block not confirmed yet by any of the counterparties can be modified.

4. New 'Data Trades Management' screen: in order to facilitate the entering of the contact details of the traders when submitting a Prearranged Trade user can create a private database in his Meffstation, saving data such as trader's name, company, MEFF Member, MEFF Account, SIBE Member (for Delta Trades)... basic details in order to facilitate trades confirmations by departments in charge.

This database is exportable to other terminals, so the user is able to save a file with his data that can be imported from any other terminal.

5. Monitoring, acceptance and registration of Prearranged Trades will be a duty of the Members implied as counterparties. For this purpose, the user is provided with two new screens:
  - **Management of Prearranged Trades:** from this screen, Broker Member can monitor the acceptance process of the trades entered.
  - **Prearranged Trades Acceptance:** in this screen, the Member will receive the trades in which it is involved in as a counterparty, allowing the confirmation or rejection of derivatives trades and showing the Prearranged Trades status up to their final registration. Prearranged Trades that, at the end of the session, are not registered, will be deleted.
  - **Acceptance of Delta Trades:** in a date not confirmed yet, MEFF will provide the SIBE Desks web access to the MEFF system in order to accept the Delta Trades in which they are involved by themselves. In the meantime, the MEFF Market Supervision Department will keep on confirming Delta Trades by phone.

Finally, MEFF insists that confirmation and registration process of Prearranged Trades on derivatives will depend on the parties involved and kindly demand revise their own internal channels of confirmation of the trades through a Meffstation.



## 6.5 Enter prearranged trades not equal than H

Menu option: **Manage – Enter prearranged trades**

Function: Entry of prearranged trades.

This option is not available with the current configuration of the system

Trade type determined by trader

**Prearranged Trades Entry of AB98-001**

Type: ☐ Non-Stan. ☒ Standard

Underlying: **IBEX MINI** Instrument: **Index Options** Expiration: **2009-06** Call/Put: **Call** Strike: **10000** Multiplier: **1**

Contract: **CIBX10000M09** Trade Type: **H - Ap durante Mercado**

Block Reference: **Block-one** Price: **10.00** Volume: **69** ☒ Publish ☐ Cash **690**

**Buy**

Trader: **A800** Member(\*): **A800** Account: **000-01** Reference: **MEFF-B** Trader Phone:  SIBE Member:  Client:  Capacity:

**Sell**

Trader:  Member(\*): **A800** Account: **000-01** Reference: **MEFF-S** Trader Phone:  SIBE Member:  Client:  Capacity:

Exchange Counterparties

asterisk (\*), mandatory fields

A...	Status	Status des...	Block Refer...	Trade T...	Contract	Group	Type	Id Exp	Exp	Strike	Price	Volume	Buying...	Buying...	Buy Ac...	Selling...	Selling...	Sell Ac...
A	P	Pending		H	FABGM9C	69	0120	200906	19/0...	0.00	16,45	1	A800	000	01	A800	000	01
A	P	Pending		H	FABGM9C	69	0120	200906	19/0...	0.00	16,45	1	A800	000	01	A800	000	01
A	P	Pending		H	FABGM9C	69	0120	200906	19/0...	0.00	16,45	1	A800	000	01	A800	000	01
A	P	Pending		H	FABGM9C	69	0120	200906	19/0...	0.00	16,45	1	A800	000	01	A800	000	01
A	P	Pending	Block-one	H	CIBX10000M...	20	0210	200906	19/0...	10000	10	69	A800	000	01	A800	000	01

- Enter cross trades window -





## 6.6 Management of Prearranged Trades and Cross Trades

Menu option: **Manage – Management of Prearranged Trades**

Function: Create, query and modification of cross trades.

Selection criteria

Contextual menu

2x (modification)

2x (modification)

Modification window

Market Cross Trade Modification

- Cross trades management -



## 6.7 Color Codes

Descripción	Color	Ejemplo
Acceptance Pending - B/S	Yellow / Grey (*)	Conf. Pending B/S / Conf. Pending B/S (*)
Acceptance Pending - S	Yellow / Grey (*)	Conf. Pending Sell / Conf. Pending Sell (*)
Acceptance Pending - B	Yellow / Grey (*)	Conf. Pending Buy/ Conf. Pending Buy (*)
Acceptance Pending - Supervision	Yellow / Grey (*)	Superv. Pending / Superv. Pending (*)
Cancellation	Red	Broker Cancellation
Rejection – S	Red	Seller Cancellation
Rejection – B	Red	Buyer Cancellation
Rejection – Supervision	Red	Superivison Cancellation
Accepted	Light Blue	Confirmed
Registered	Light Blue	Registered
System Cancellation	Red	System Cancellation

(\*) It will be highlighted in yellow if the user can carry out any action. Other case, it will be highlighted in grey. For example, if there is a "Supervision Pending" status, it will be grey on traders window while in Supervision of Prearranged Trades it will be yellow.



## 7. Strategies

### 7.1 Add Strategy

**Menu option:** Manage – Add Strategy

**Function:** Add a new strategy

To add a new strategy the user informs of the type of strategy, the underlying and the instrument-maturity-strike for each leg that composes the strategy. In addition, a request for quote can be sent simultaneously.

Creating a strategy

Market: M3 MEFF RV

Strategy: STD

Underlying: IBEX MINI

B/S	Volume	C/P	Instrument	Expiration	Strike	
T	1	C	Index Options	2014-10	8500	CIBX 8500V14
T	1	P	Index Options	2014-10	8500	PIBX 8500V14

☐ New Request for Quote

Volume: 0

### 7.2 Strategies Request Management

**Menu option:** Manage – Strategies Request Management

**Function:** Strategies Request Management

Strategies requests of A098-001

<All> <All> **Statuses** Sup. Pending-Accepted-System Rejected-Spu. Rejected

Mercado	ContractName	Underlying	Upd. Time	Intro. Date	Status
M3	EBBYA BLT EU AUG14 -C7.93 SEP14 +C7.93	BBYA	11:16:34	08/08/2014	Accepted
M3	EIBX BER AUG14 +P8600 -P8500	FIE	11:16:08	08/08/2014	Accepted
M3	EIBX BRT AUG14 -P8800 SEP14 +P8800	FIE	11:16:58	08/08/2014	Accepted
M3	EIBX STD OCT14 +C8500 +P8500	FIE	11:32:11	08/08/2014	Accepted
M3	ESAN RSK EU SEP14 -P5.50 +C6.50	SAN	11:17:23	08/08/2014	Accepted

View

Modify...

Repeat modifying...

Enter Strategy Ins

View column titles



## 8. Query Trades

### 8.1 From the session

#### Menu option: Manage – Trades Management

**Function:** Query trades made during the current session.

From this window it is also possible to initiate the assignment of the daily account, the transfer of trades or Give-outs as explained in chapter 8.

Cl.	TradeID	Trader	Contract	Time	Hld	Acc	B/S	Price	Vol	OpT	LiveVol	PendVol	SetDate
C2	119 001	MNJ05		11:30:03	000	01	Sell	9265,0	10 T		10		30/03/2005
C2	119 001	MNJ05		11:30:03	003	01	Buy	9265,0	10 T				30/03/2005
C2	118 001	MNJ05		10:04:15	003	01	Sell	9265,0	10 T				30/03/2005
C2	118 001	MNJ05		10:04:15	005	01	Buy	9265,0	10 T				30/03/2005
C2	117 001	MNJ05		10:03:31	005	01	Sell	9310,0	10 G				30/03/2005
C2	116 001	MNJ05		10:03:31	005	01	Buy	9310,0	10 G				30/03/2005
C2	115 001	MNJ05		10:03:31	806	01	Sell	9305,0	20 G				30/03/2005
C2	114 001	MNJ05		10:03:31	005	01	Buy	9305,0	20 G				30/03/2005
C2	113 001	MNJ05		10:03:31	000	01	Sell	9305,0	10 G				30/03/2005
C2	112 001	MNJ05		10:03:31	004	01	Buy	9305,0	10 G				30/03/2005
C2	111 001	MNJ05		10:03:31	001	02	Sell	9300,0	20 G				30/03/2005
C2	110 001	MNJ05		10:03:31	003	01	Buy	9300,0	20 G				30/03/2005
C2	109 030	MNJ05		09:17:07	005	01	Sell	9290,0	10 M		10	10	30/03/2005

Trades management window

#### Selection criteria

Group:

#### ☐ Pending Assignment

- ☒ Omnibus account with pending volume
- ☐ All

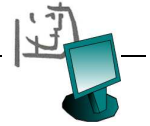
#### ☐ Trades with live volume

- ☒ Live volume trades
- ☐ All

#### ☐ Ticker

- ☒ Most recent trades without navigation capability
- ☐ Free navigation and sorting

- Trades Management -



## 8.2 Historicals

**Menu option:** Manage – Historical Trades Management

**Function:** Query trades from previous sessions that have live volume.

From this window it is also possible to initiate a transfer or a Give-out as explained in chapter 8.

The screenshot shows the 'Management of Historical Trades A899' window. It features a table with columns: Cl..., TradeID, Trader, Contract, Date, Time, Hld, Acc, B/S, Price, Vol, OpT, LiveVol, and PendVol. The table contains several rows of trade data. A dashed arrow points from the 'Group' dropdown menu to a 'Selection criteria' window, which shows a list of groups including <All>, BANKINTER, BBVA, BONO E10, DAX, E-STOXX 50, EURO BOBL, and EURO BUND. Another arrow points from the table to a 'Contextual menu' which includes options: Clear selection, Select all, Transfer..., Give Out..., and View column titles (checked).

**Selection criteria**

**Contextual menu**

- Query historical trades -

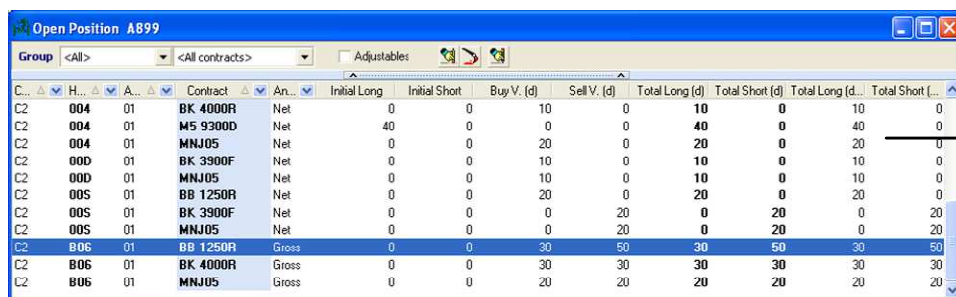


### 8.3 From the open position

**Access:** The function of querying trades from the open position is integrated amongst the functions of the open position window (see 4.3.5).

**Menu option:** Manage – Open Position

**Function:** Query either trades from the session or historical trades that make up part of the open position for an account and contract.



Open position management window



Session trades window filtered by live volume,  
clearing house, account and contract



Historical trades window filtered by live volumen,  
clearing house, account and contract

- Query trades from the open position -



(position  
breakdown)

(Over "Initial Long"  
or "Initial Short"  
columns)



## 9. Average Price Trades

**Access:** The average price trade procedure is integrated in the functions of the trades management window (see 4.3.2.).

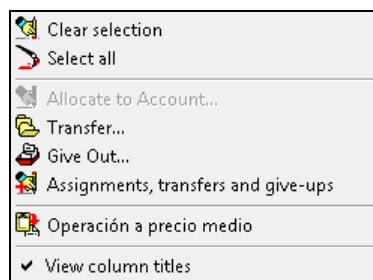
**Menu option:** Manage – Trades Management

**Function:** Several trades executed in the same trading session, by the same account, in the same contract and with the same sign can be grouped in a single average price trade.

Trades Management A898													
<All>		<All>		<All contracts>		<All>		Allocate pendings		Trades with live volum		Ticker	
Cl House	TradeId	Trader	Contract	Time	Hld	Subacc	B/S	Price	Vol	OpT	LiveVol	PendVol	SettlDate
C2	957169	001	FIBXQ4	11:43:21	CL1	01	Ask	9826	1 M		1	1	08/08/2014
C2	957168	001	FIBXQ4	11:43:21	CL1	01	Ask	9827	1 M		1	1	08/08/2014
C2	957167	001	FIBXQ4	11:43:21	CL1	01	Ask	9828	1 M		1	1	08/08/2014
C2	957166	001	FIBXQ4	11:43:21	CL1	01	Ask	9829	1 M		1	1	08/08/2014
C2	957165	001	FIBXQ4	11:43:21	CL1	01	Ask	9830	1 M		1	1	08/08/2014
C2	957164	001	PTEFAM 750U...	11:39:04	00D	01	Ask	0,01	10 S		10	10	08/08/2014
C2	957163	001	PTEFAM 800U...	11:39:04	00D	01	Ask	0,06	10 S		10	10	08/08/2014
C2	957162	001	PIBX 8800Q14	11:35:01	00D	01	Ask	1	5 S		5	5	08/08/2014
C2	957161	001	PIBX 8800U14	11:35:01	00D	01	Ask	11	5 S		5	5	08/08/2014

☒ (B/S = Ask)

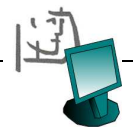
Total Vol. = 5/5
 Sell Volume = 5/5
 S. A. P. = 9828,000000/9828,000000



Once grouped, the new trade (type J) can be handled as usual.

Trades Management A898													
<All>		<All>		<All contracts>		<All>		Allocate pendings		Trades with live volum		Ticker	
Cl House	TradeId	Trader	Contract	Time	Hld	Subacc	B/S	Price	Vol	OpT	LiveVol	PendVol	SettlDate
C2	957175	001	FIBXQ4	11:45:35	CL1	01	Bid	9826	1 0				08/08/2014
C2	957174	001	FIBXQ4	11:45:35	CL1	01	Bid	9827	1 0				08/08/2014
C2	957173	001	FIBXQ4	11:45:35	CL1	01	Bid	9828	1 0				08/08/2014
C2	957172	001	FIBXQ4	11:45:35	CL1	01	Bid	9829	1 0				08/08/2014
C2	957171	001	FIBXQ4	11:45:35	CL1	01	Bid	9830	1 0				08/08/2014
C2	957170	001	FIBXQ4	11:45:35	CL1	01	Ask	9828	5 J		5	5	08/08/2014
C2	957169	001	FIBXQ4	11:43:21	CL1	01	Ask	9826	1 M				08/08/2014
C2	957169	001	FIBXQ4	11:43:21	00D	01	Bid	9826	1 M		1	1	08/08/2014
C2	957168	001	FIBXQ4	11:43:21	CL1	01	Ask	9827	1 M				08/08/2014
C2	957168	001	FIBXQ4	11:43:21	00D	01	Bid	9827	1 M		1	1	08/08/2014
C2	957167	001	FIBXQ4	11:43:21	CL1	01	Ask	9828	1 M				08/08/2014
C2	957167	001	FIBXQ4	11:43:21	00D	01	Bid	9828	1 M		1	1	08/08/2014
C2	957166	001	FIBXQ4	11:43:21	CL1	01	Ask	9829	1 M				08/08/2014
C2	957166	001	FIBXQ4	11:43:21	00D	01	Bid	9829	1 M		1	1	08/08/2014
C2	957165	001	FIBXQ4	11:43:21	CL1	01	Ask	9830	1 M				08/08/2014
C2	957165	001	FIBXQ4	11:43:21	00D	01	Bid	9830	1 M		1	1	08/08/2014

Total Vol. = 0/5
 Sell Volume = 0/5
 S. A. P. = 0,000000/9828,000000



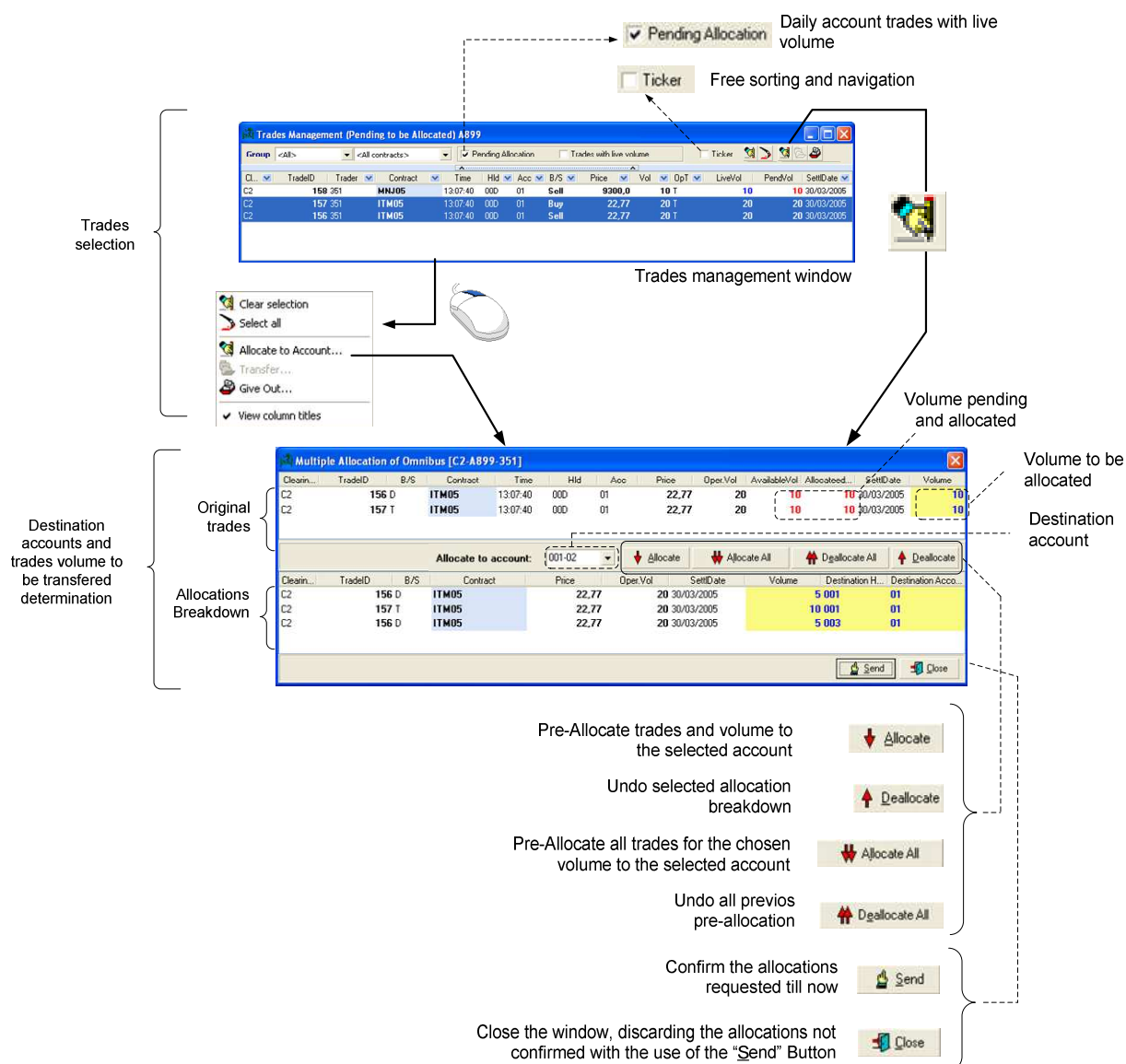
## 10. Assignments, Transfers and Give-ups

### 10.1 Assignment of daily account

**Access:** The daily account assignment procedure is integrated in the functions of the trades management window (see 4.3.2.).

**Menu option:** Manage – Trades Management

**Function:** Assignment of final account for trades made on the daily account.



- Assignment of daily account -





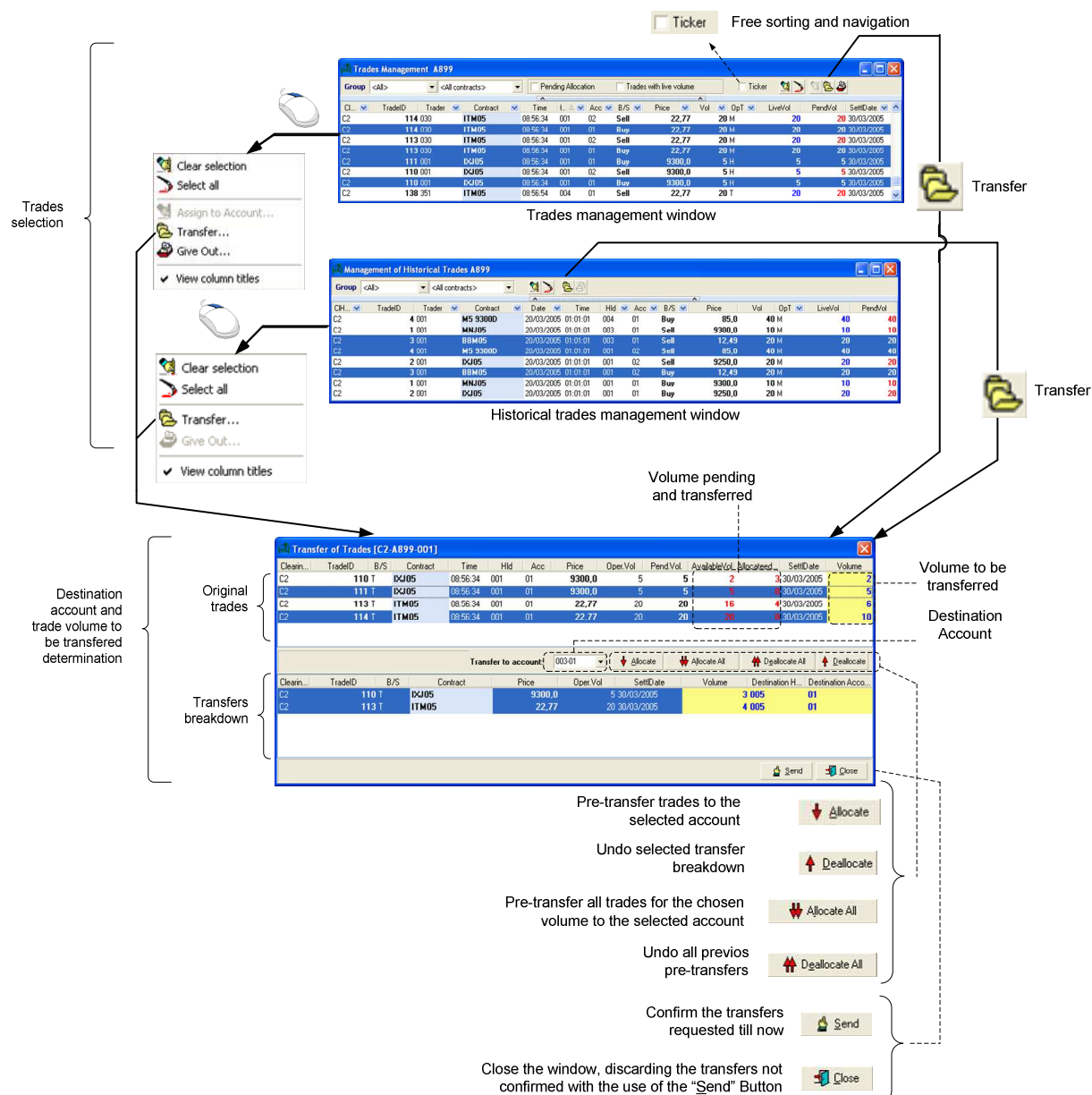
## 10.2 Transfer of trades

**Access:** The transfer of trades process is integrated within the trade management windows (see chapter 7).

**Menu option:** Manage – Trades Management

**Menu option:** Manage –Historical Trades Management

**Function:** Transfer trades between accounts.



- Transfer of trades -

Note that trades from the current session and trades from previous sessions cannot be transferred at the same time.



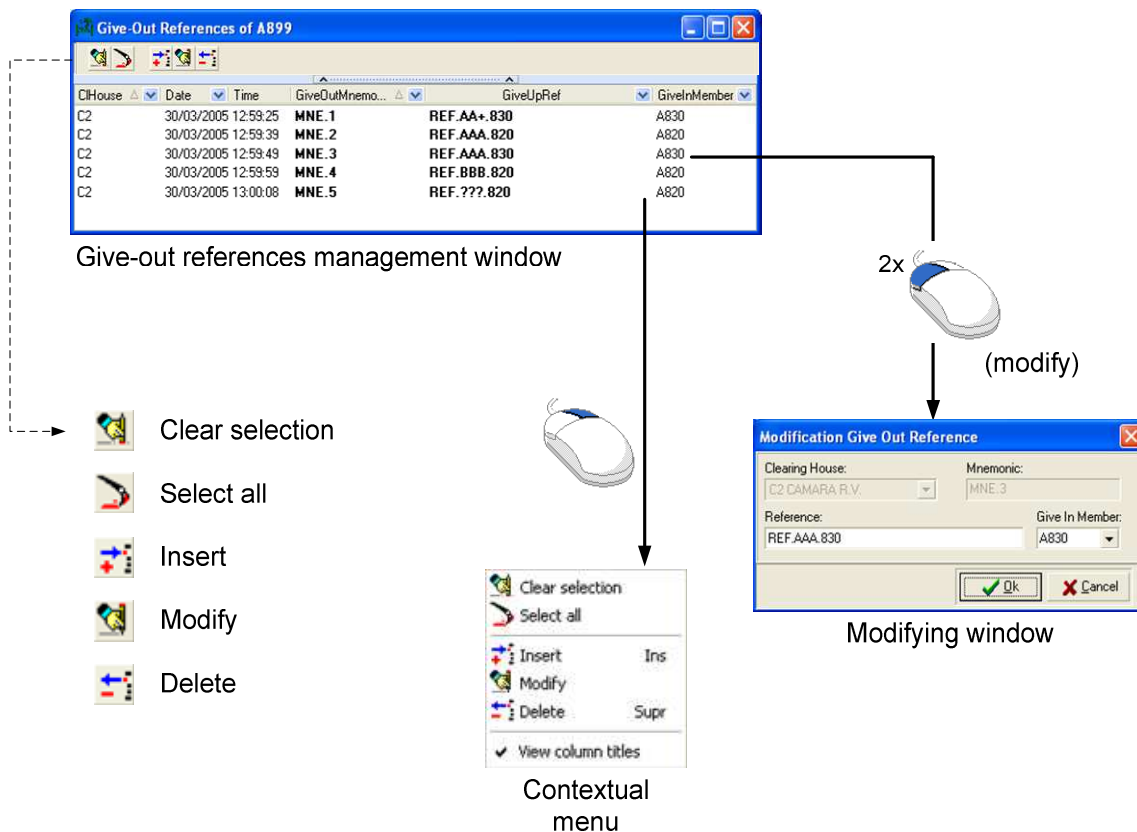
## 10.3 Give-Outs

### 10.3.1 Configuration

#### 10.3.1.1 Configuration of References

Menu option: **Manage – Give-Ups –Give-Out References**

**Function:** Query and manage give-out references.



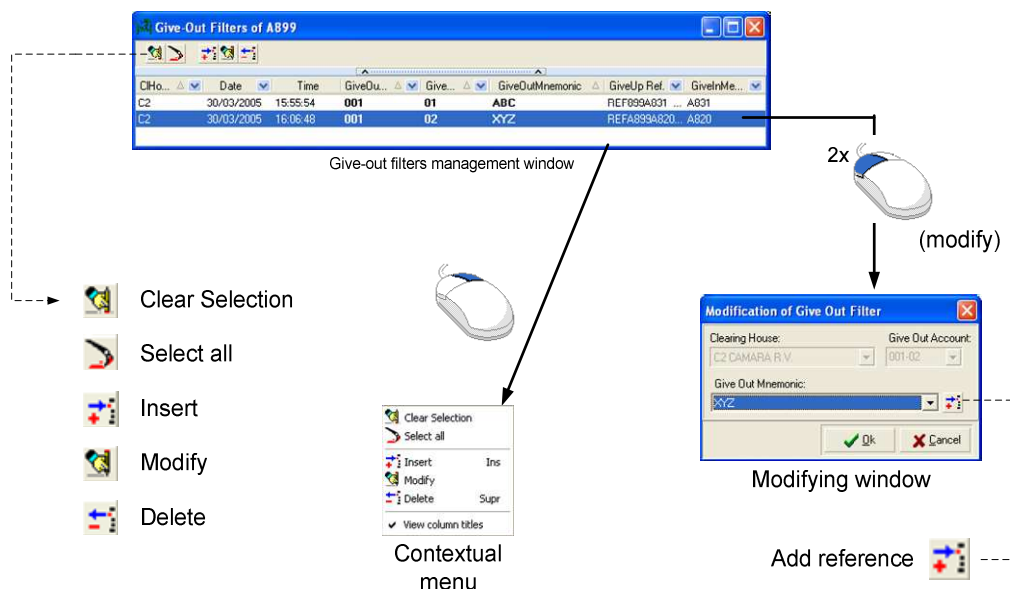
- Configuration of Give-out references -



### 10.3.1.2 Filters

#### Menu option: **Manage – Give-Ups – Give-Out Filters**

**Function:** Query and manage automatic give-out filters.



- Management of Give-out filters -

If any registration, delete or modification request concerning give-out filters could not be processed by the central system, trader will be informed with a message in the trader ticker.

The ticker message will have the following structure:

REJECTED REQUEST (<<Action>> - <<Status>>) .....<<Fields>> ...

where

<<Action>> : "A" (registration), "B" (deactivation) or "M" (modification).

<<Status>> it can have the following values:

Value	Description
I	<u>Data Inconsistency Rejection</u> : client asked for request but when it arrives to the central system, data has been modified by other user.
N	<u>Not possible Request Rejection</u> : the modification or delete request comes to the central system and the original record already does not exist.
R	<u>Permissions Rejection</u> : the request reach central system and the user does not have permissions to realize it.
S	<u>System Rejection</u> : Central system Integrity checkings are not fulfilled.

<<Fields>>: Identifies the request and the order are the same one that are currently in request acceptance.



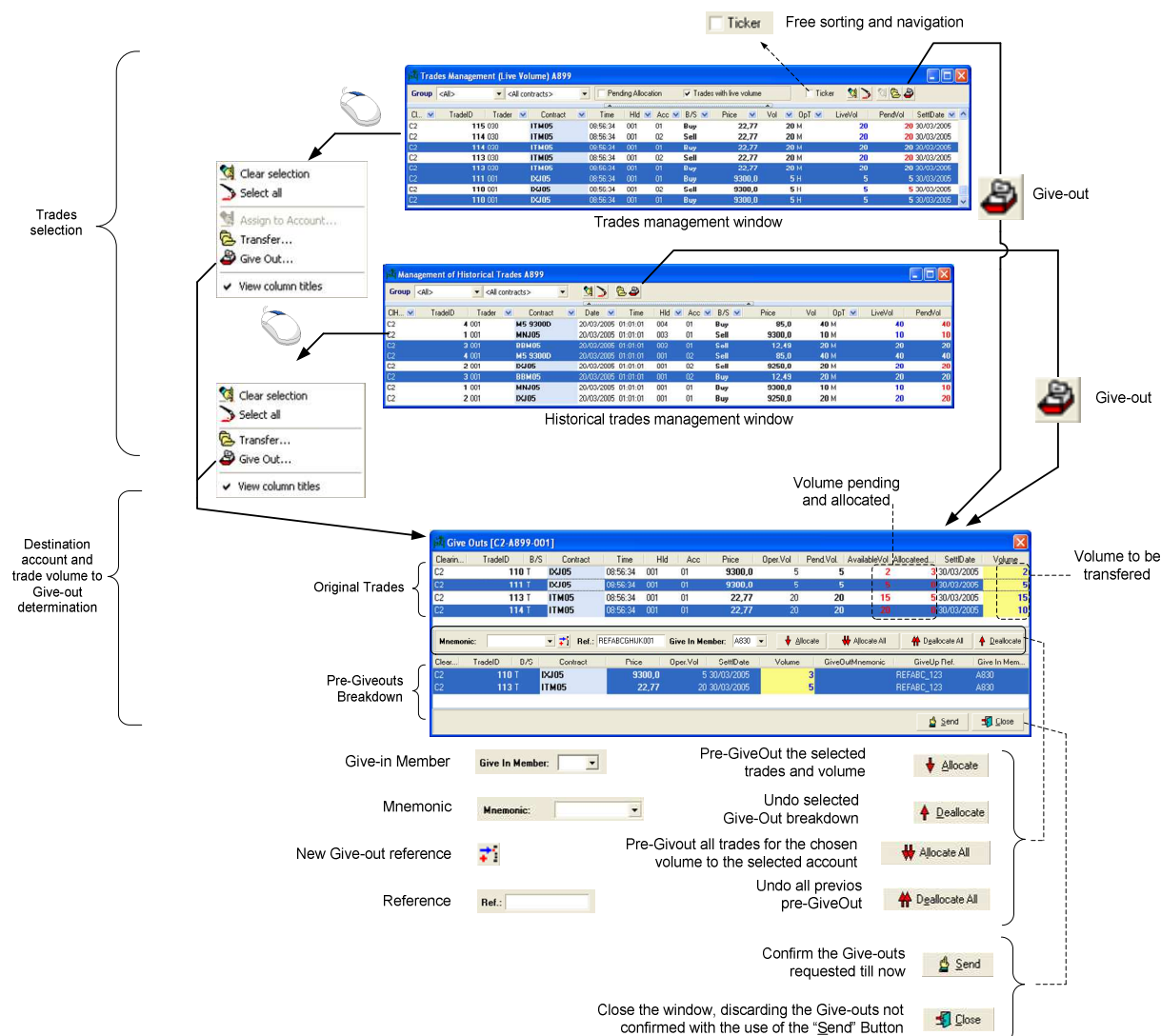
### 10.3.2 Request

**Access:** Procedure for give-out trades is integrated in the trades management windows (see chapter 7).

**Menu option:** Manage – Trades Management

**Menu option:** Manage – Historical Trades Management

**Function:** Request give-out of trades.



- Give-out Request -



### 10.3.3 Management

Menu option: **Manage – Give-Ups –Give-Outs Management**

Function: Query state and manage give-outs.

**Give-Outs of A899**

C...	Tr...	Pre...	Contract	Price	Vol	B/S	Hol...	Acc	Givel...	GiveUpRef	Give...	Status	TradeId	Time	SettlDate
C2	13 001	129	BK 4000R	1,16	10	Buy	B06	01	A831	REF.102		Pending Clr.		12:34:33	
C2	12 001	130	BK 4000R	1,16	10	Buy	B06	01	A831	REF.ABC.001		Ok	133	12:34:08	30/03/...
C2	11 001	127	BK 4000R	1,16	20	Buy	B06	01	A820	REF.123.AAA		Pending		12:25:30	
C2	8 001	104	MNJ05	9310,0	10	Buy	005	01	A830	ref1		Ok	117	10:03:31	30/03/...
C2	7 001	104	MNJ05	9310,0	10	Sell	005	01	A830	ref1		Ok	116	10:03:31	30/03/...
C2	6 001	103	MNJ05	9305,0	20	Buy	B06	01	A830	ref1		Ok	115	10:03:31	30/03/...
C2	5 001	103	MNJ05	9305,0	20	Sell	005	01	A830	ref1		Ok	114	10:03:31	30/03/...
C2	4 001	102	MNJ05	9305,0	10	Buy	000	01	A830	ref1		Ok	113	10:03:31	30/03/...
C2	3 001	102	MNJ05	9305,0	10	Sell	004	01	A830	ref1		Ok	112	10:03:31	30/03/...
C2	2 001	101	MNJ05	9300,0	20	Buy	001	02	A830	ref1		Ok	111	10:03:31	30/03/...
C2	1 001	101	MNJ05	9300,0	20	Sell	003	01	A830	ref1		Ok	110	10:03:31	30/03/...

Give-out management window

Selection criteria

Group: <All> | <All contracts>

Group options: <All>, BANKINTER, BBVA, BONO E10, DAX, E-STOXX 50, EURO BOBL, EURO BUND

Contracts options: <All contracts>, Standard futures, Standard options, Standard call options, Standard put options

Clear selection

Select all

Repeat

Repeat modifying

Cancel

Contextual menu

Clear selection

Select all

Repeat...

Repeat modifying... Ctrl+E

Cancel selected... Supr

View column titles

Pending

When selected, only the pending give-outs are shown

- Give-outs Management -



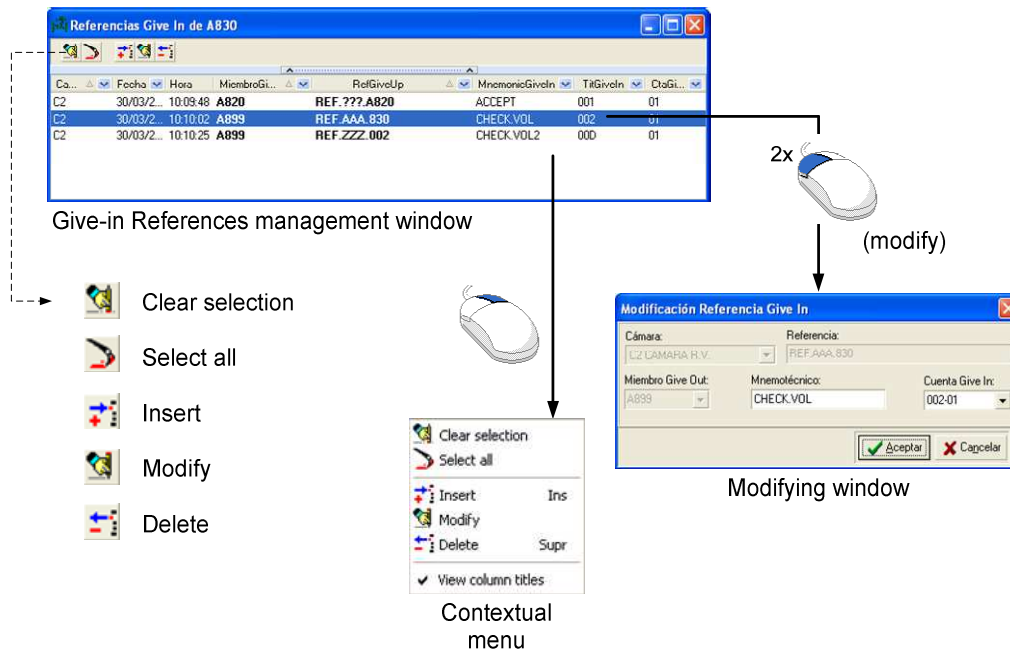
## 10.4 Give-In

### 10.4.1 Configuration

#### 10.4.1.1 References

**Menu option:** Manage – Give-Ups –Give-In References

**Function:** Query and manage give-in references.



- Configuration of Give-in references -

It is possible to create a new give-in mnemonic based on a previous one that already exists.

**Method:** Right click on an existing reference – Duplicate modifying.

If any registration, delete or modification request concerning give-in filters could not be processed by the central system, trader will be informed with a message in the trader ticker.

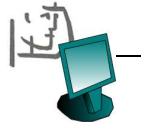
The ticker message will have the following structure:

Rejected Request (<<Action>> - <<Status>>) .....<<Fields>> ...

Where

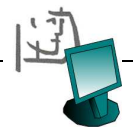
<<Action>> : “A” (registration), “B” (deactivation) o “M” (modification).

<<Status>> it can have the following values:



Value	Description
I	<u>Data Inconsistency Rejection</u> : client asked for request but when it arrives to the central system, data has been modified by other user.
N	<u>Impossible Request Rejection</u> : the request of modification or delete comes to the central system and the original record already does not exist.
R	<u>Permissions Rejection</u> : the request reach central system and the user does not have permissions to realize it.
S	<u>System Rejection</u> : Central system Integrity checkings are not fulfilled.

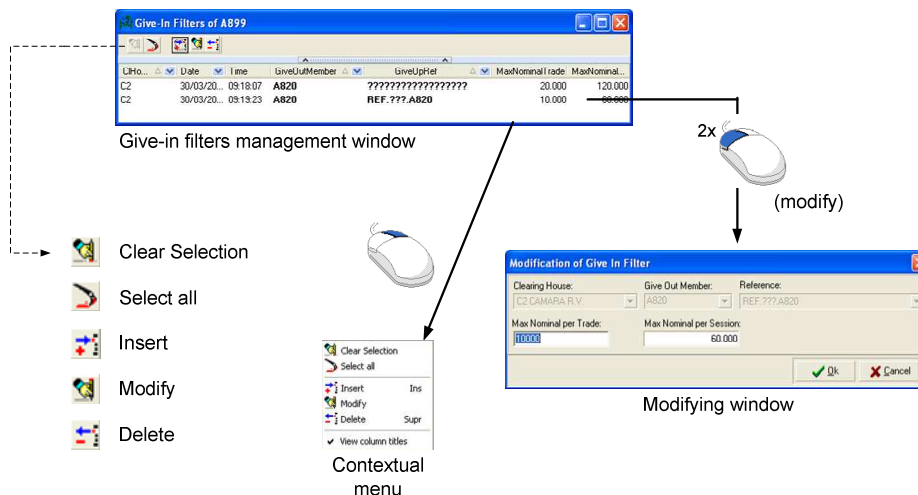
<<Fields>>: Identifies the request and the order are the same one that are currently in request acceptance.



### 10.4.1.2 Filters

**Menu option:** Manage – Give-Ups –Give-In Filters

**Function:** Query and manage give-in filters.



- Management of Give-in filters -

If any registration, delete or modification request concerning give-in filters could not be processed by the central system, trader will be informed with a message in the trader ticker.

The ticker message will have the following structure:

Rejected Request (<<Action>> - <<Status>>) .....<<Fields>> ...

Where

<<Action>> : "A" (registration) "B" (deactivation) o "M" (modification).

<<Status>> it can have the following values:

Valor	Descripción
I	<u>Data Inconsistency Rejection</u> : client asked for request but when it arrives to the central system, data has been modified by other user.
N	<u>Impossible Request Rejection</u> : the request of modification or delete comes to the central system and the original record already does not exist.
R	<u>Permissions Rejection</u> : the request reach central system and the user does not have permissions to realize it.
S	<u>System Rejection</u> : Central system Integrity checkings are not fulfilled.

<<Fields>>: Identifies the request and the order are the same one that are currently in request acceptance.





## 10.4.2 Management

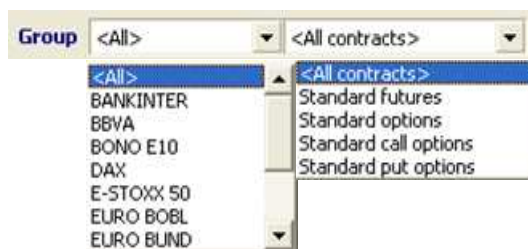
### Menu option: Manage – Give-Ups – Give-Ins Management

**Function:** Status query and manage give-ins.

IdA...	O...	Contrato	Precio	Vol	T/D	Ti...	S...	Mi...	O...	RefGiv...	Mne...	Estado	NRegCam	Hora	Mi...	FechaLiq
C2	14	BK 4000R	1,16	10	Doy			A899	001	134134		Cancelado		12:36...		
C2	13 001	BK 4000R	1,16	10	Tomo	GIN	01	A899	001	REF.102		Pendiente Liq.		12:34...	A899	
C2	12 001	BK 4000R	1,16	10	Tomo	GIV	01	A899	001	REF.ABC.0...		Aceptado		133 12:34...	A831	30/03/...

Give-in management window

Selection criteria



Clear selection

Select all

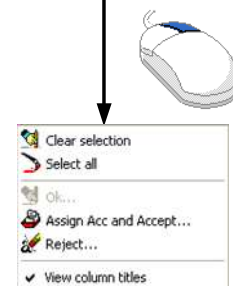
Accept

Assign account and accept

Reject

☐ Pending When selected, only the pending give-ins are shown

- Give-ins Management -



Contextual menu



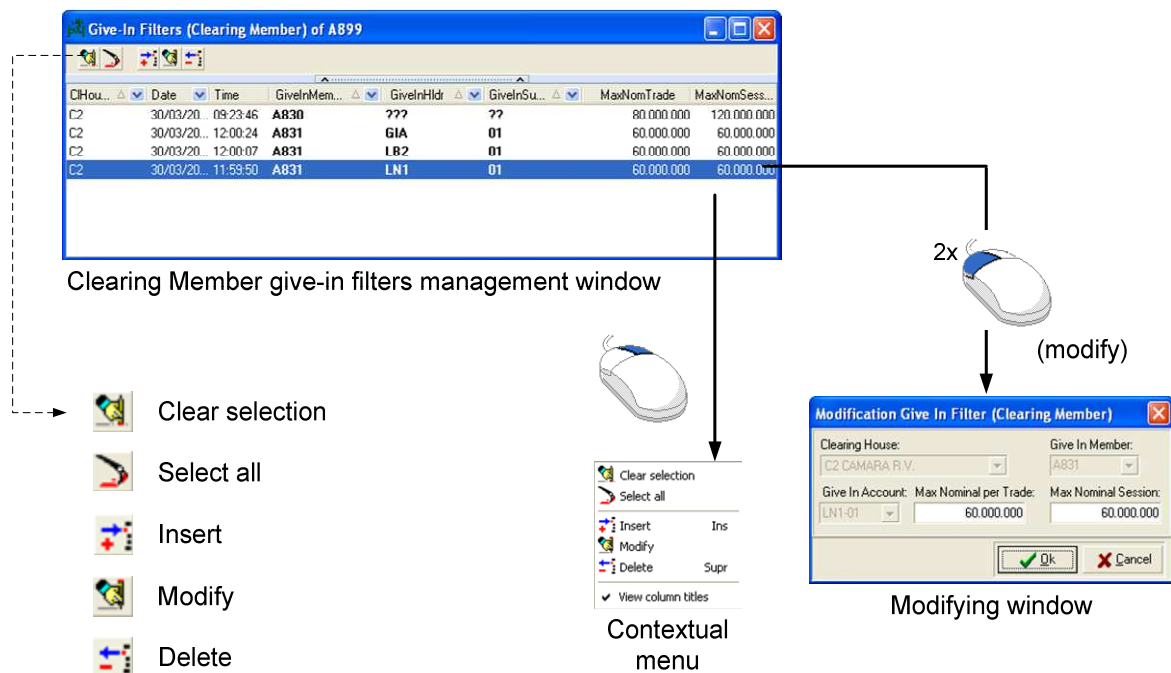
## 10.5 Give-In as Clearing Member of destination account

### 10.5.1 Filters Configuration

### 10.5.2 Filters

**Menu option:** Manage – Give-Ups –Give-In Filters of Clearing Member

**Function:** Query and manage acceptance filters of give-ins as Clearing Member.



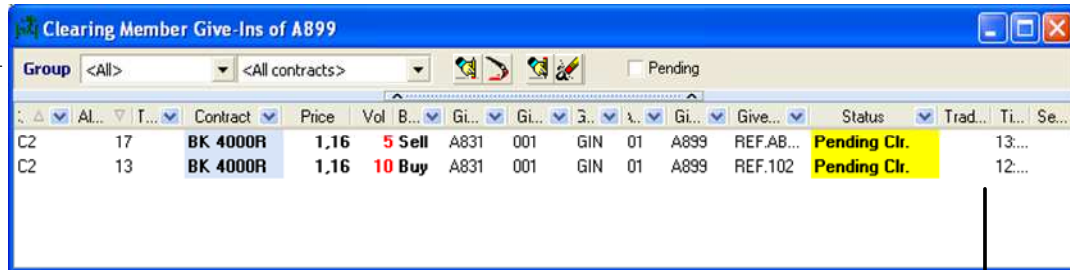
Configuration of Give-in filters for clearing member -



### 10.5.3 Management

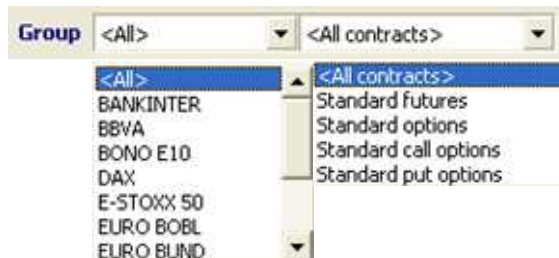
Menu option: **Manage – Give-Ups – Management Clearing Member Give-ins**

**Function:** Status query and manage Give-ins where acting as clearing member.



Clearing Member Give-ins management window

Selection criteria



Clear selection

Select all

Accept

Reject

☐ Pending

When selected, only the pending give-ins are shown

- Management of Give-ins as Clearing Member -



Contextual menu



## 10.6 Allocation, Transfers and Give-Ups: Single Window

**Access:** The possibility of allocation to daily account, transfers and give-ups from a single window is one of the functions integrated in the trades management window.

**Menu Options:** Desktop – Trades Management

We can maintain the window open while we are working, without losing the allocations done until the moment.

In case of MEFFStation MT, if user decides to change trader and there are open windows of this type with associated pending orders (for example, allocations pending to be sent to the system) the system will show an advice.

## 10.7 Color Codes


Description	Color	Example
Accepted	Light Blue/Black	Accepted
GiveOut Management GiveIn Clearing Member Rejection	Grey/Black	Rejected
GiveIn Management GiveIn Clearing Member Rejection	Yellow/Black	Rejected
Management Clearing Member Give-Ins GiveIn Clearing Member Rejection	Red/White	Rejected
GiveOut Member Cancellation	Red/White	Cancelled
System Rejection	Red/White	System Rejection
GiveIn Member Rejection	Red/White	Rejection
Not Valid Request	Red/White	Not Valid Request
Rejected Request	Red/White	Rejected Request
GiveOut / GiveIn Management Pending GiveIn Clearing Member	Grey/Black	Pending
Management Clearing Member Give-Ins Pending GiveIn Clearing Member	Yellow/Black	Pending
Pending	Yellow/Black	Pending



## 11. Quote Requests

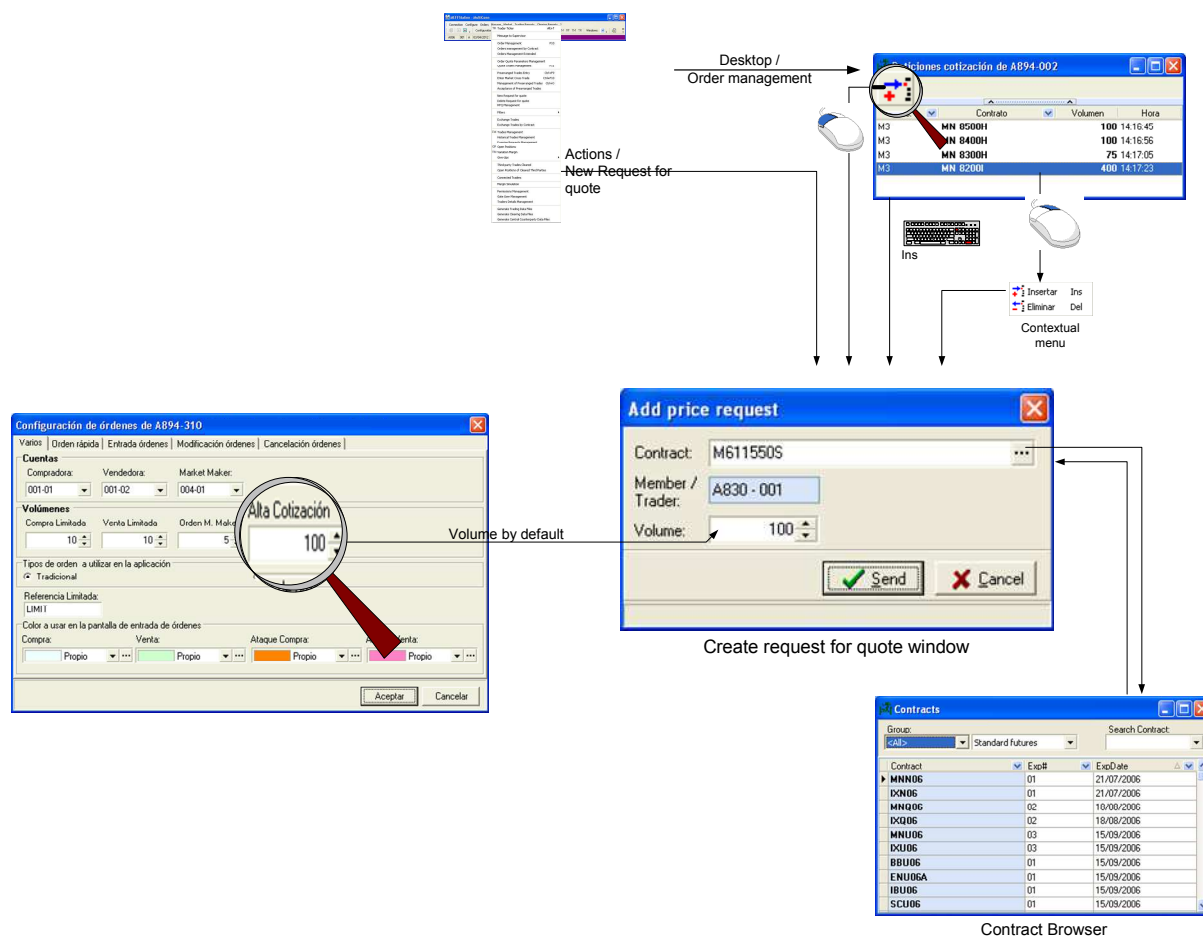
### 11.1 Create quote requests

**Menu option:** Manage – New Request of Quote

**Other accesses:** RFQ Management window – Button , contextual menu (Insert) and keyboard (Ins).

**Other accesses:** In an options window, double click on a cell VS (without own request)

**Function:** Request for quote for an options contract.




- Create request for quote process -



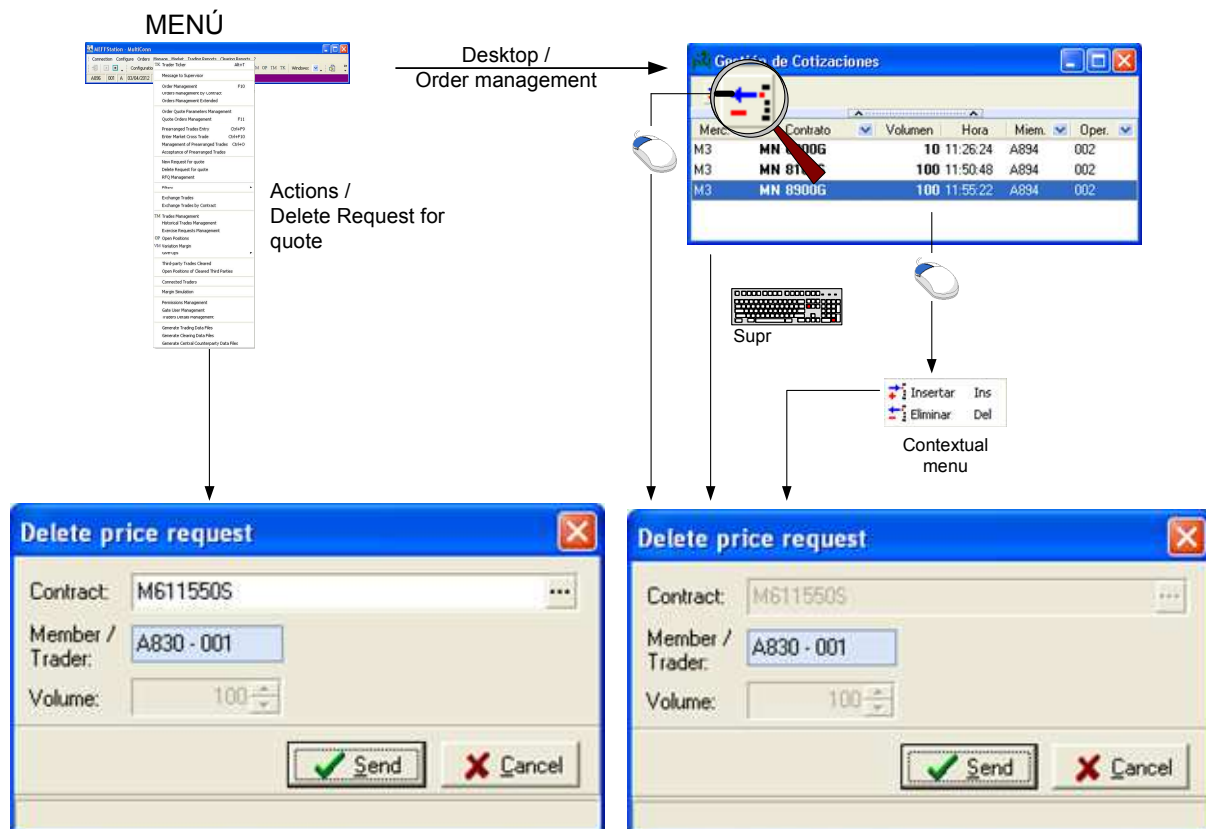
## 11.2 Delete quote request

**Menu option:** Manage – Delete Quote Requests

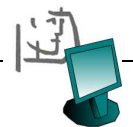
**Other accesses:** RFQ Management window – Button (  ), contextual menu (Delete) and keyboard (Del).

**Other accesses:** In an options window, SHIFT + double click on a cell VS (with own request)

**Function:** Delete a request for quote made previously.



- Delete request for quote process-

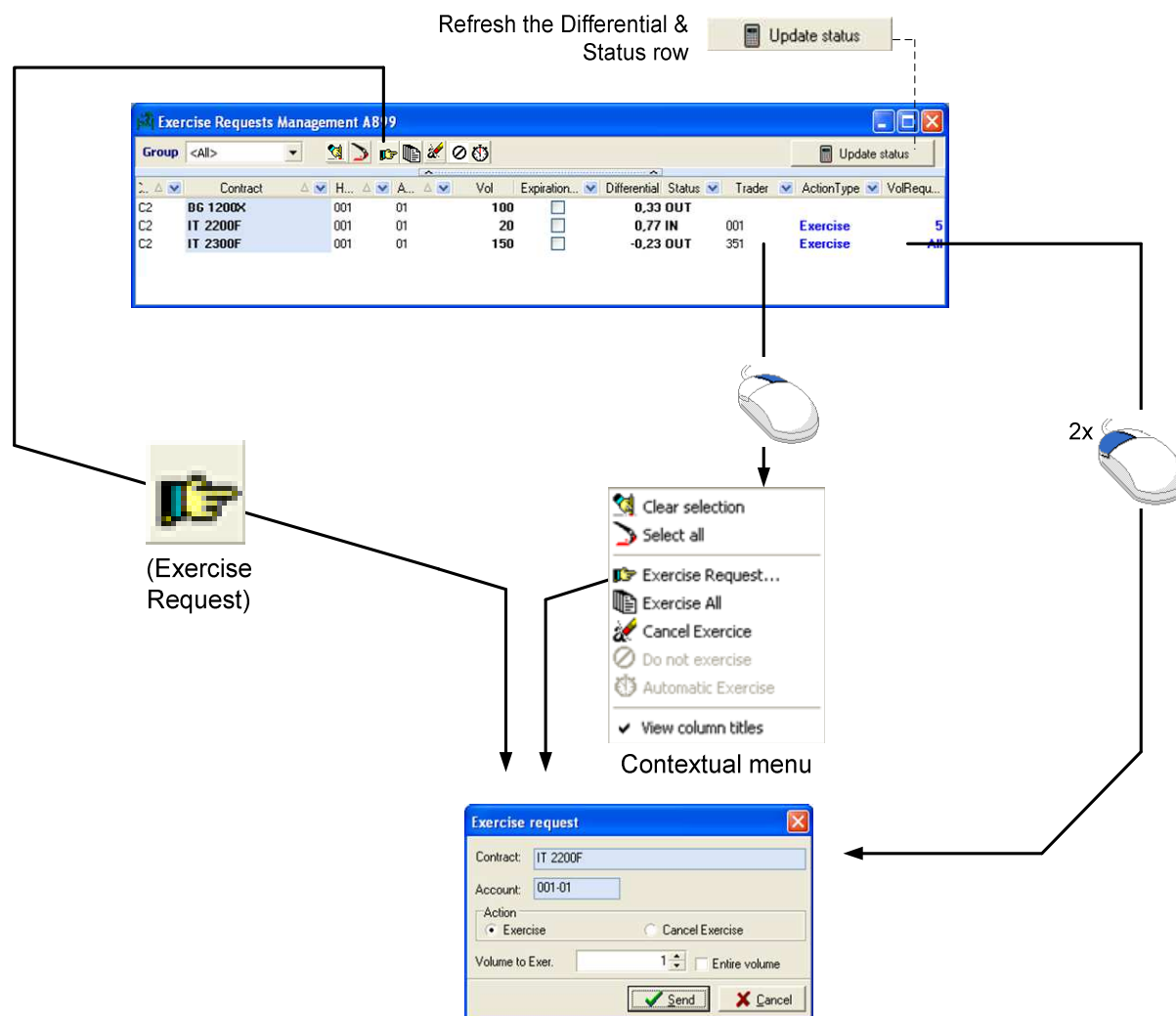


## 12. Exercise Request

The information on querying and modifying exercise requests can be found in section 4.3.4.

**Menu option:** Manage – Exercise Requests Management

**Function:** Query and modify exercise requests.



- Exercise Request -

Action	Type of Action	Volume requested
Exercise request	→ Exercise / Do not exercise / Automatic	All / number
Exercise all	→ Exercise	All
Cancel Exercise	→ -	-
Do not exercise	→ Do not exercise	All
Automatic exercise	→ Automatic	All



## 13. Margin Simulation

**Menu option:** Manage – Margin simulation

**Function:** Margin simulation required for a fictitious portfolio or based on Members position.

**Margin simulation of A894**

CI House: C2 CAMARA MEFF RV    Clearing Group:    Add portfolio: 001

☒ Include Pending Variation Margin

Market	Contract	Subgroup	Type	Exp. Date	Open Positions
C2	FACXH1P	33	0100	18/03/2011	5
C2	FBBVF1P	23	0100	21/01/2011	-2
C2	FBBVF1C	23	0120	21/01/2011	10
C2	FIBXF1	21	0100	21/01/2011	3
C2	FMIXF1	20	0100	21/01/2011	30

**Margins:** 73.749.60

See calculation detail    Exit

**Simulation positions**

**Margin resulting from the simulation**

**Add Holder portfolio:** [ ]    Add Holder portfolio

Enter contract    Delete Contract    Delete all

**Contextual menu**

- Enter Contract
- Delete Contract
- Delete all
- ☒ View column titles

**Calculation detail report generation**

**Listado - Clearing - Detail of margin calculation simulation [A899-001] [05 jul-2005 13:04:10]**

Vistas: <Defecto>    Refrescar    Guardar...    Borrar...    Imprimir...    Exportar

Cámara	Matriz	GarantPosNeta	GarantTSspread	Escenario	DeltaPATomo	DeltaPADoy	DeltaNeta	DeltaCompens	DesctoSpreads	DeltaFinal
C2	021	24.168	0	12	0	40	-40	0	0	-40
C2	023	3.740	0	11	2.000	0	2.000	0	0	2.000
C2	035	12.000	0	11	2.020	0	2.020	0	0	2.020

-Margin Simulation Window -





## 14. Query in clearing

### 14.1 Query Variation Margin

Menu option: **Manage – Variation Margin**

Function: Query variation margin by account and contract.

**Contract and holder-account selection**

Contract: MNJ05    Holder-Account: 001-01

**Calculation Breakdown of the Variation Margin per contract**

Reference Price	Buy	Sell	Price	Diff Price	Var.Margin
Initial Open Interest :	10	0	9304,5	10,5	105,00
Total Trades :	19	0			150,00
Position Adjustment :	0	0			
Current Open Interest :	29	0			255,00

**Trades of the day**

TradeId	Buy	Sell	Price	Diff Price	VarMargin
148		10	9315,0	0,0	0,00
147	10		9315,0	0,0	0,00
144	4		9315,0	0,0	0,00
143	10		9320,0	-5,0	-50,00
142		5	9325,0	-10,0	50,00
140	10		9300,0	15,0	150,00

**Variation Margin CAMARA R.V. (17:20:53) : -345.00**

Clearing House (related to the selected contract)  
+ total Variation Margin update time

Holder-Account total Variation Margin per clearing house

Refresh total Variation Margin calculation Button

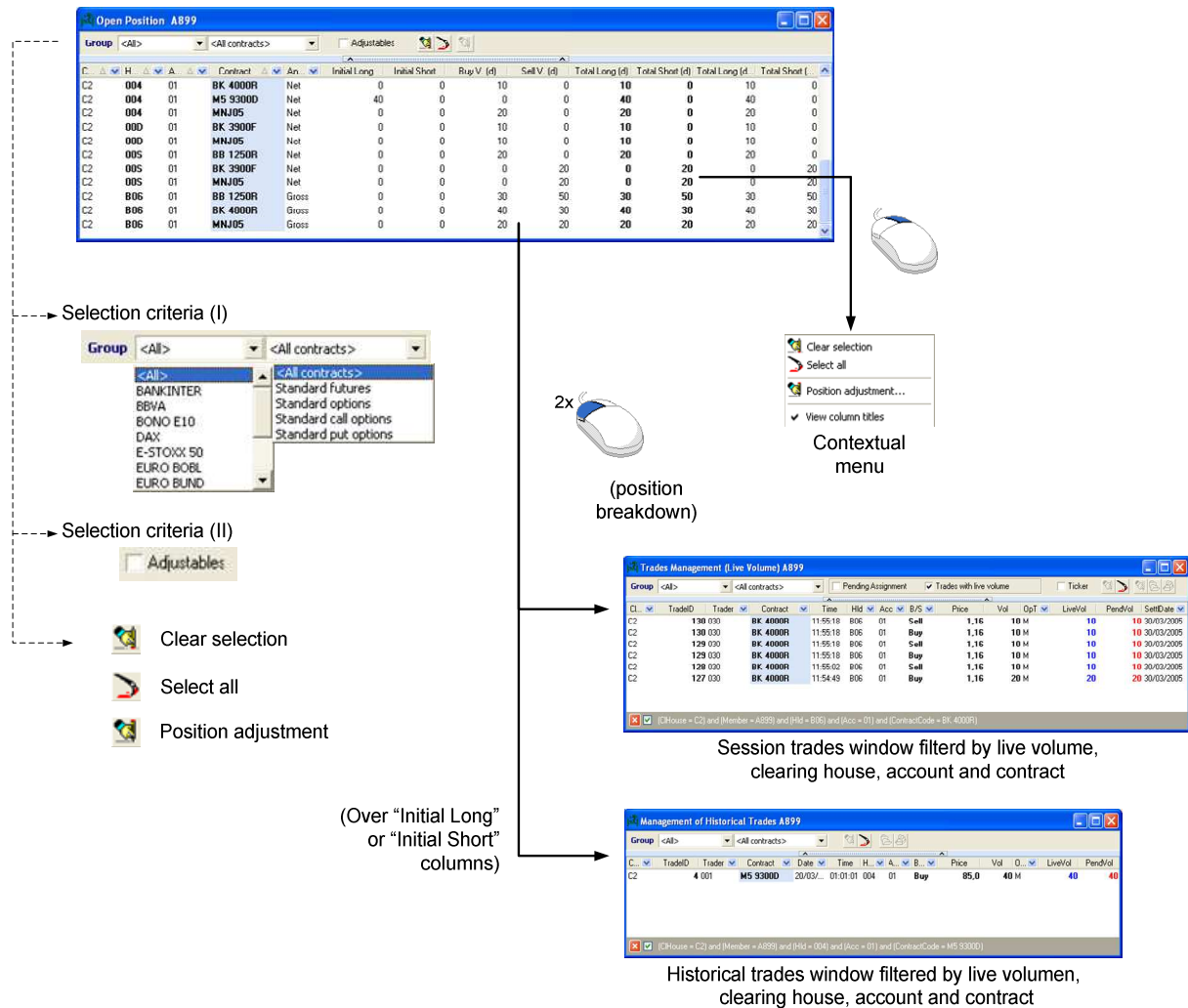
- Query Variation Margin -



## 14.2 Query Open Position

Menu option: **Manage – Open Position**

Function: Query open position by account and contract.

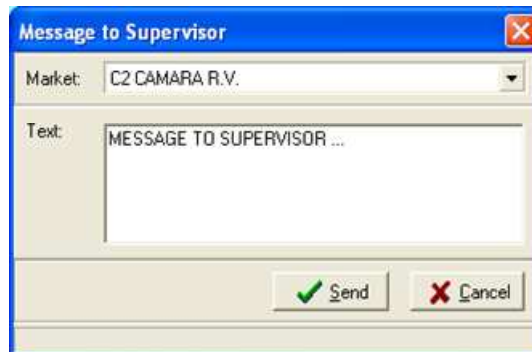




## 15. Messages to supervisor

**Menu option:** Manage – Message to Supervisor

**Function:** Send a message to Supervisor.



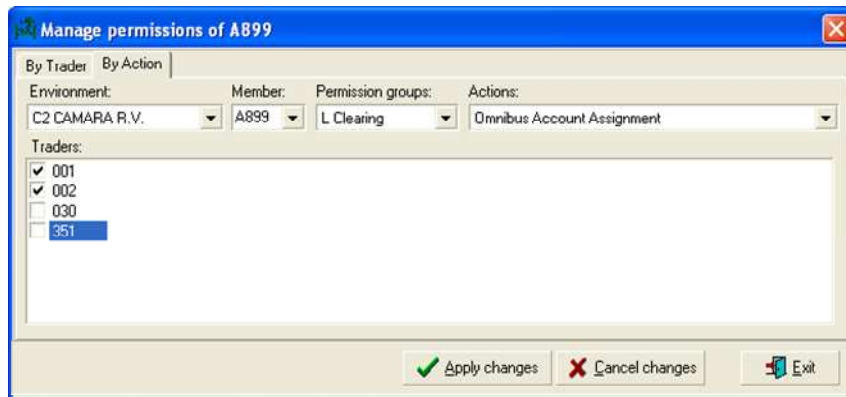
- Window for sending messages to Supervisor -



## 16. Permissions Management

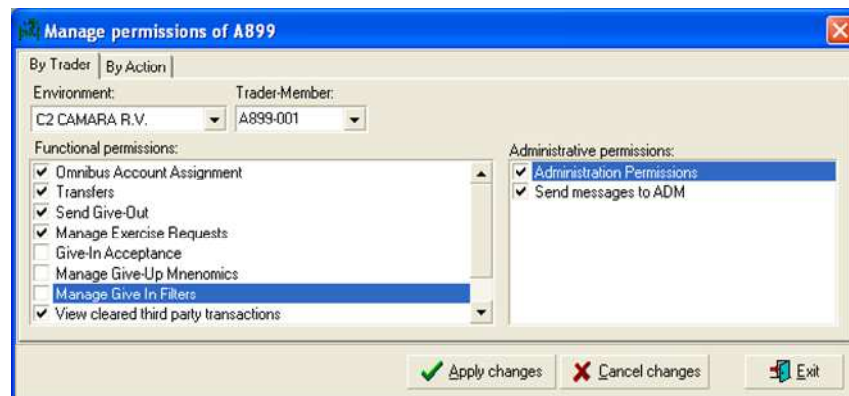
**Menu option:** Manage – Permissions Management

**Function:** Query and manage permissions assigned to traders.



For each function the allowed users are chosen

Permissions management window (by Action)



For each trader the allowed functions are chosen

Permissions management window (by Trader)

- Views of window to manage permissions –



## 17. Gate Users Management

### Menu Options: Manage – Gate User Management

**Function:** Query and management of every FIX client properties connected to MEFFGate. These properties are independent for trading and clearing environment.

Every FIX client management is realized by a user member with administrator permissions.

The characteristics that can be managed are:

- **User Type.** Different values are:

Type	Description
Trader	MEFFGate FIX Client which is able to operate.
Non Trader	MEFFGate FIX Client which only receives public information.
Trader-MEFFStation <sup>(1)</sup>	Client who sends / receive information across the interface able to connect to MEFFTop (see interface with other applications section in this document).

<sup>(1)</sup>This type of user can only be assigned and managed by MEFF's Market Department Services.

- **Default Feed.** Identifies the protocol version that MEFFGate has to supply to FIX client, if the client does not request any specific version in the Logon message.
- **Contract ID.** Identifies the meaning that Symbol and Security ID fields should have on the blocks called Instrument, UnderlyingInstrument and InstrumentLeg on FIX messages.

Both possible configurations are:

Type	Symbol Meaning	SecurityID Meaning
Contract	MEFF contract code.	T1.0 y C1.1 Group contract code(see Table 20 in document " Tables of Codification) C1.2 Contract Underlying assets (see Table 21 in document " Tables of Codification ")
Asset	Contract Underlying asset (See Table 21 in document " Tables of Codification")	MEFF contract code.

- **Messages per second.** Maximum number of messages per second for the connection. This limit in no case will allow exceeding the limit that has been established for the Member.
- **Super User.** If it is activated, FIX client will receive all the information of orders managed by other Member operators



- **Password.**

**Password used by FIX client when he sends Logon message. It can be modified, but its value will not be able to be consulted.**

In the Active column of management window, a code of colors will be used to indicate a different configuration.

Descripción	Operator Color
Trader User & Operator's code out of the range 350-370	<b>Yellow Background</b>
Non Trader User & It is an operator's code recognized in MEFF	<b>Blue Font</b>
MEFFStation User Trader	<b>Blue Background</b>



## 18. Traders Details Management

**Menu Options:** Manage – Traders Details Management

**Function:** Query and management traders.

**Supervision of Traders data**

	Tra...	Trader...	Trader Ent...	MEFF ...	Hid.	Acc...	Ref.	SIBE M...	Client C...	Cap.Ind.	Teleph...
M3	001	LUIS	BANK	A800				5368			
M3	001	LUIS	BANK	A800				5368			
M3	001	PRUEBA 3	ALTURA	A802	001	01					003312...
M3	001	PRUEBA2	POPULAR	A801	00D	01					
M3	030	John	Regional B...	A815	00D	01		5367			+888.88...
M3	030	Luis	Banco Est...	A813	001	01		5365		A	
M3	030	Michael	Local Bank	A814	00D	01		5365			+777.77...
M3	025	Eduardo_1		B810				5365		P	
M3	025	Eduardo_2		B814	00P	01		5391			
M3	001	Juan	Bankito	T127				5365			8888888
M3	001	TRADE...	MEFFPIRL...	T111	MEF	RV	YO MISMO	5365	DOLOR...		12345678

**Context Menu Options:**

- Clear selection
- Select all
- Modify
- Insert
- Delete
- Export
- View column titles

**Trader data modification**

Member-Trader: A815-030  
 Environment: M3 MEFF RV  
 Trader Name: Michael  
 Trader Entity: Local Bank  
 Telephone: +777.77.77  
 Reference:  
 Member: A814  
 Account: 00D-01  
 SIBE Member: 5365  
 Client:  
 Capacity: N/A

Send Cancel

- Views of window to traders details management -



## 19. Setup

### 19.1 Default Clearing House

**Menu option:** Configure – Default clearing house

**Function:** Configure the default clearing house of the terminal.

By clicking on the “Default Clearing house” menu option, a list of available clearing houses is shown. When clicking on one of those it becomes the default clearing house and a check mark is shown next to it.

The default clearing house is the one that will be pre-selected on those windows where a clearing house has to be selected.

### 19.2 Default market

**Menu option:** Configure – Default market

**Function:** Configure the default market of the terminal.

By clicking on the “Default Market” menu option, a list of available markets is shown. When clicking on one of those it becomes the default market and a check mark is shown next to it.

The default market is the one that will be pre-selected on those windows where a market has to be selected.

### 19.3 Change Password

**Menu option:** Configure – Change Password

**Function:** Change Password/Block connection.

You can only change the password if the session is connected.

**Change Password**

Enter new Password for A896001:

Old Password

New Password

Re-type Password





## 19.4 Block Terminal

**Menu option:** Configure – Block Terminal

**Function:** Block terminal.

The user can block access to your terminal without involving the disconnection of the session and the subsequent connection from the beginning.

Keep in mind that:

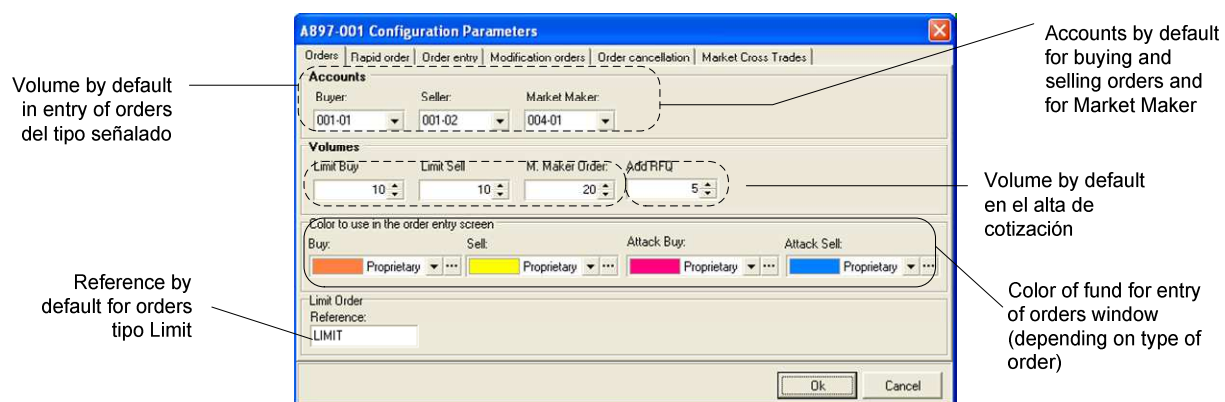
- The terminal block is only allowed if the session is connected.
- When the session is finished unlocking is done regardless of the password entered.



## 19.5 Setup of orders

**Menu option:** Orders – Configuration

### 19.5.1 Setup of orders: Miscellaneous



- Setup of order: various -



## 19.5.2 Setup of orders: Rapid order

**A897-001 Configuration Parameters**

Orders | Rapid order | Order entry | Modification orders | Order cancellation | Market Cross Trades

☒ Enable rapid order

Identifier	Contract	Buy Acc.	Sell Acc.	Vol.	Order Price
MiniBEX-Alt	MNN06	00101	00102	20	<input checked="" type="radio"/> Attack <input type="radio"/> Best price
MiniBEX-BP	MNN06	00101	00102	20	<input type="radio"/> Attack <input checked="" type="radio"/> Best price

Ok Cancel

Enable / disable Rapid order

2x Modify

- Insert
- Modify
- Delete
- Delete
- Selection
- Quick Order
- Active

**Modification of rapid order configuration**

Ident.: MiniBEX-Alt

Contract: MNN06

Accounts:

Buyer: 001-01 Seller: 001-02

Volume: 20

Order price:

☒ Attack ☐ Best price

Ok Cancel

Name of rapid order setup

Contract for rapid order

Buying and selling account for rapid order

Type of order for rapid order

Volume for rapid order

- Setup of orders: Quick order -



### 19.5.3 Setup of orders: Entry of orders

When selected, the dialogue of entry of orders will answer to the clic of ENTER as described below

When selected the system will ask the confirmation of sending the orders

Behavior of entry of orders dialogue when clicking ENTER  
 SEND →  
 ENTER = Start sending  
 CANCEL →  
 ENTER = Finish entry

Behavior of confirmation of order dialogue when clicking ENTER  
 Yes → ENTER = Continue  
 No → ENTER = Back to entry of data

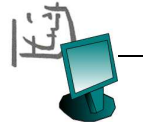
When selected the system will not show warning notices before the sending of orders

When selected the combination of keys CTRL + DOBLE CLICK will be enable to do entry of order without dialogue of entry

Behavior of warning dialogue when clicking ENTER  
 YES → ENTER = Continue  
 NO → ENTER = Back to entry of data

When selected the sending of orders with CTRL + DOUBLE CLICK will not show the warning notices that may exist (the order will be sent without any request of confirmation)

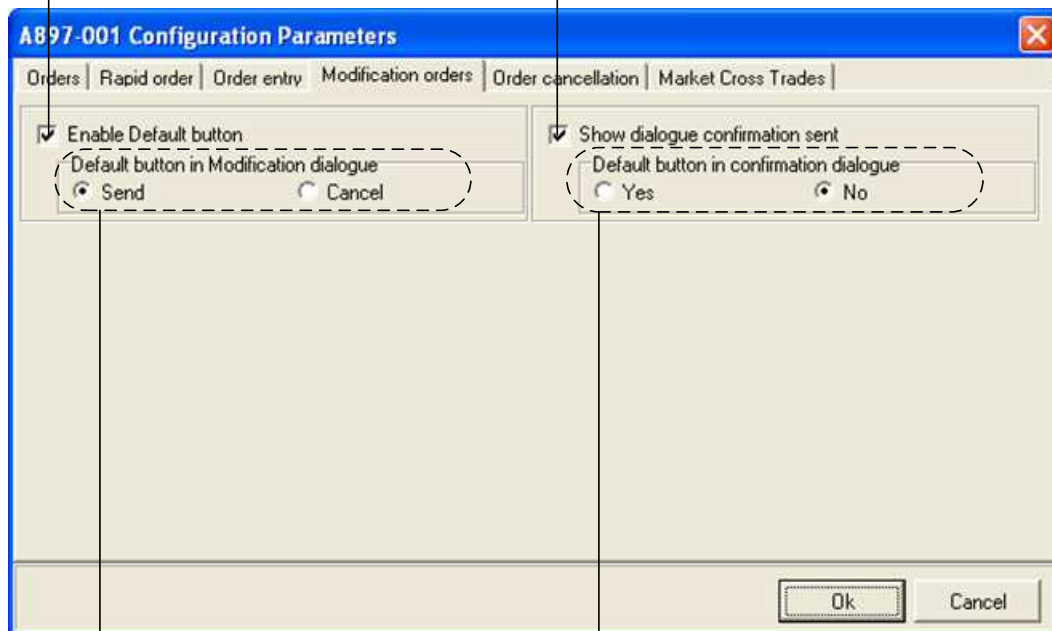
- Setup of orders: Entry orders -



#### 19.5.4 Setup of orders: Modification orders

When selected, the modification orders dialogue will answer to the click of ENTER as described below

When selected, the system will ask the confirmation of sending of modification of orders



Behavior of confirmation of modification of orders dialogue when clicking ENTER

YES → ENTER = Continue

NO → ENTER = Back to entry of data

Behavior of modification of orders dialogue when clicking ENTER

SEND → ENTER = Start sending

CANCEL → ENTER = Finish entry

- Setup of modification of orders -



### 19.5.5 Setup of orders: Cancellation of orders

When selected, the system will ask the confirmation in the partial cancellation of orders

Button by default that will be selected when opening the dialogue of request of confirmation of a partial cancellation of orders

When selected, the system will ask the confirmation in the global cancellation of orders

Button by default that will be selected when opening the dialogue of request of confirmation of a global cancellation of orders

When selected, the system will ask the confirmation in the cancellation of orders started from the management of orders window

Button by default that will be selected when opening the dialogue of request of confirmation of a cancellation of order started from the management of orders

- Setup of cancellation of orders -

### 19.5.6 Setup of orders: Market Cross Trades

Values by default of Buying and Selling Member/Trader for market cross trades.

Values by default of Buying and Selling account for market cross trades.

Price by default: Bid-Ask Average or Last

Volume and Reference by default

- Setup of market cross trades -



## 19.5.7 Setup of orders: Market Cross Trades

### Menu Option: Desktop – Configuration – Market Cross Trades

**Function:** Default setup for buying and selling member, volume and reference for all the cross trades.

Data entered in the configuration will appear by default in Application Entry window. Subsequently it can be changed from that window.

**A896-001 Configuration Parameters**

**Traders**

Buyer: A896 Seller: A896

**Accounts**

Buyer: 001-01 Seller: 002-01

**Price Type**

☒ Bid-Ask Average ☐ Last

Volume: 321 Reference: VDF001

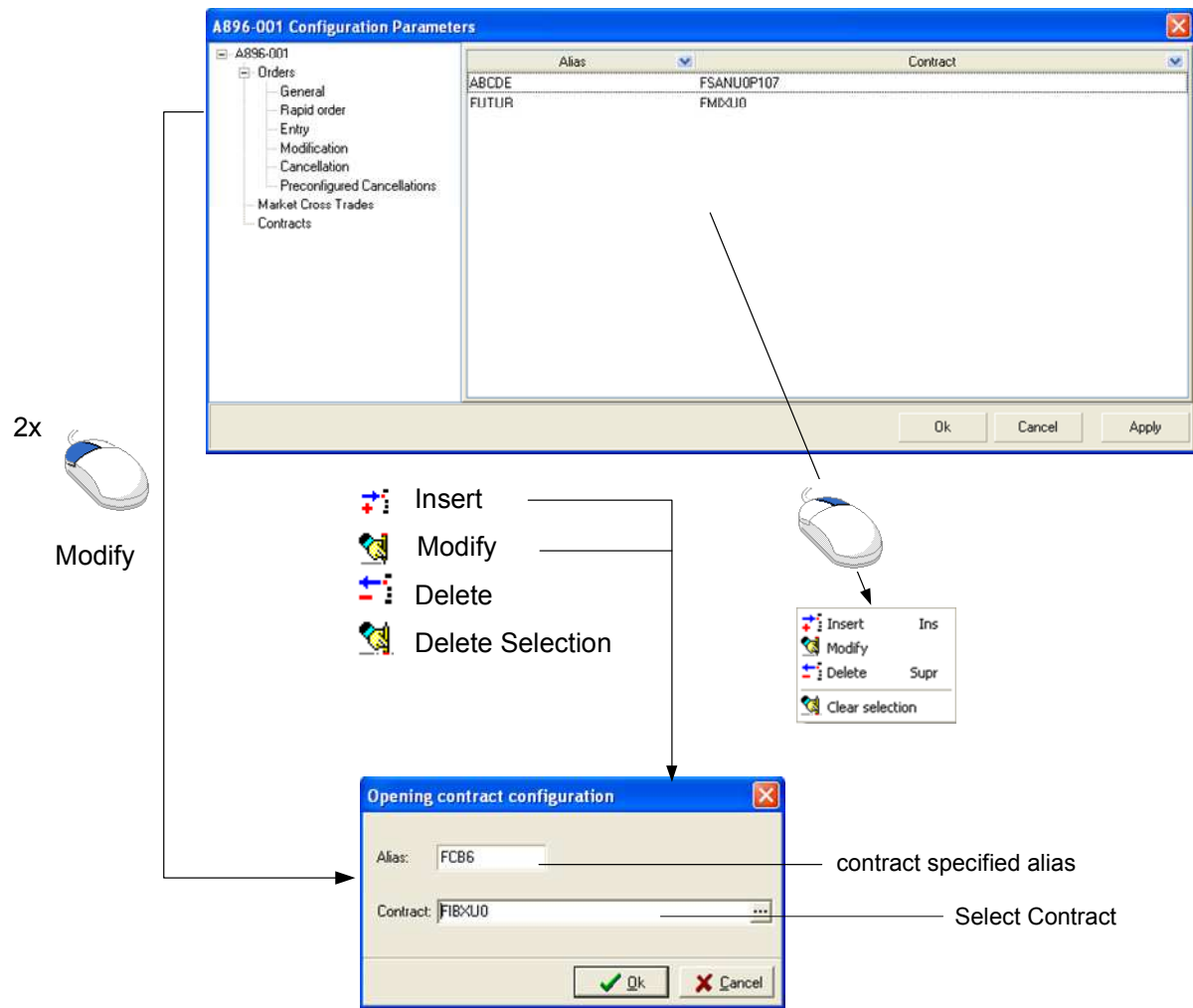
☒ Do not check warnings in price nor volume

Ok Exit Apply

- Configuration Market Cross Trades-



## 19.5.8 Setup of orders: Contract Alias



- Configuration Contract Alias -



## 20. Generation of Raw Data Files

### 20.1 At the End of the Day

Menu option: Configure – Trading Data Files

Menu option: Configure – Clearing Data Files

Menu option: Configure – Central Counterparty Data Files

Menu option: Configure – Central Counterparty Historic Data Files

Function: Selection of the files that will be generated at the end of the session.

**Generate Data Files Clearing**

<input checked="" type="checkbox"/> Acceptance filter of Give-In Clearing Member (CGIVEINFILCLM)	<input checked="" type="checkbox"/> Exercise requests (CEXERCISERQT)
<input checked="" type="checkbox"/> Acceptance filter of Give-In Member (CGIVEINFILT)	<input checked="" type="checkbox"/> Give-In References (CGIVEINREF)
<input checked="" type="checkbox"/> Accounts (CACCOUNTS)	<input checked="" type="checkbox"/> Give-Ins for Clearing Member of Give-In Member (CGIVEINCLM)
<input checked="" type="checkbox"/> Allocations & Registered Transferred (CTRANSFTRADES)	<input checked="" type="checkbox"/> Give-Ins for Give-In Member (CGIVEIN)
<input checked="" type="checkbox"/> Bank Holidays (CHOLIDAYS)	<input checked="" type="checkbox"/> Give-Out References (CGIVEOUTREF)
<input checked="" type="checkbox"/> Cash movement for the Clearing Member (CCASHMOVCLM)	<input checked="" type="checkbox"/> Give-Outs (CGIVEOUT)
<input checked="" type="checkbox"/> Cash movement for the Treasury Entity (CCASHMOVTREAS)	<input checked="" type="checkbox"/> Interest rate yield curve (CYELDCURVE)
<input checked="" type="checkbox"/> Clearing Houses (CCLEARINGHOUSE)	<input checked="" type="checkbox"/> Inter-group off-sets (CINTERSPR)
<input checked="" type="checkbox"/> Commissions details (CFEESBRKD)	<input checked="" type="checkbox"/> Intra-group off-sets (CINTRASPR)
<input checked="" type="checkbox"/> Contract codes (CCONTRCODES)	<input checked="" type="checkbox"/> Live trades (CHISTTRADES)
<input checked="" type="checkbox"/> Contract subgroups (CCONTRGRP)	<input checked="" type="checkbox"/> Margin array parameters (CVALARRAYS)
<input checked="" type="checkbox"/> Contract types (CCONTRTYP)	<input checked="" type="checkbox"/> Open Positions balance (COPENPOSITION)
<input checked="" type="checkbox"/> Contracts (CCONTRACTS)	<input checked="" type="checkbox"/> Option premiums (CPREMIUMS)
<input checked="" type="checkbox"/> Contracts daily information (CCONTRSTAT)	<input checked="" type="checkbox"/> Participating Entities (CENTITIES)
<input checked="" type="checkbox"/> Deliverables List (CDELIVERABLES)	<input checked="" type="checkbox"/> Position adjustment (CPOSADJUST)
<input checked="" type="checkbox"/> Deltas (CDELTA)	<input checked="" type="checkbox"/> Settlement and margins by holder (CACCOUNTSETTL)
<input checked="" type="checkbox"/> Detail of margin calculation (CINIMARGINCALC)	<input checked="" type="checkbox"/> Settlement and margins by SubAccount (CACCOUNTSETTLDET)
<input checked="" type="checkbox"/> Detail of position margin calculation by SubAccount (CINIMARGINCALCDET)	<input checked="" type="checkbox"/> Skew of Volatilities (CVOLATILITYSKEW)
<input checked="" type="checkbox"/> Detailed Margins (CPLEDGES)	<input checked="" type="checkbox"/> Spot trades broken-down by holder (CSPOTTRADESBRKD)
<input checked="" type="checkbox"/> Dividends (CDIVIDENDS)	<input checked="" type="checkbox"/> Spot trades of Member (CSPOTTRADES)

Directory:

Transfer:

Buttons: All, None, Cancel, Ok, Generate now

**Generate Data Files Contrapartida Central**

<input checked="" type="checkbox"/> Cash movement for the Clearing Member (CCPCASHMOVCLM)
<input checked="" type="checkbox"/> Cash movement for the Treasury Entity (CCPCASHMOVTREAS)
<input checked="" type="checkbox"/> Detailed Margins (CCPPLEDGES)
<input checked="" type="checkbox"/> Environment (CCLEARINGHOUSE)
<input checked="" type="checkbox"/> Resultados para Liquidadores (CCPMARGINCLM)
<input checked="" type="checkbox"/> Settlement and margins by holder (CCPACCOUNTSETTL)
<input checked="" type="checkbox"/> Status (CSTATUS)

Directory:

Transfer:

Buttons: All, None, Cancel, Ok, Generate now

- Configuration of the generation of raw data files at the end of the day -





## 20.2 Specific Request

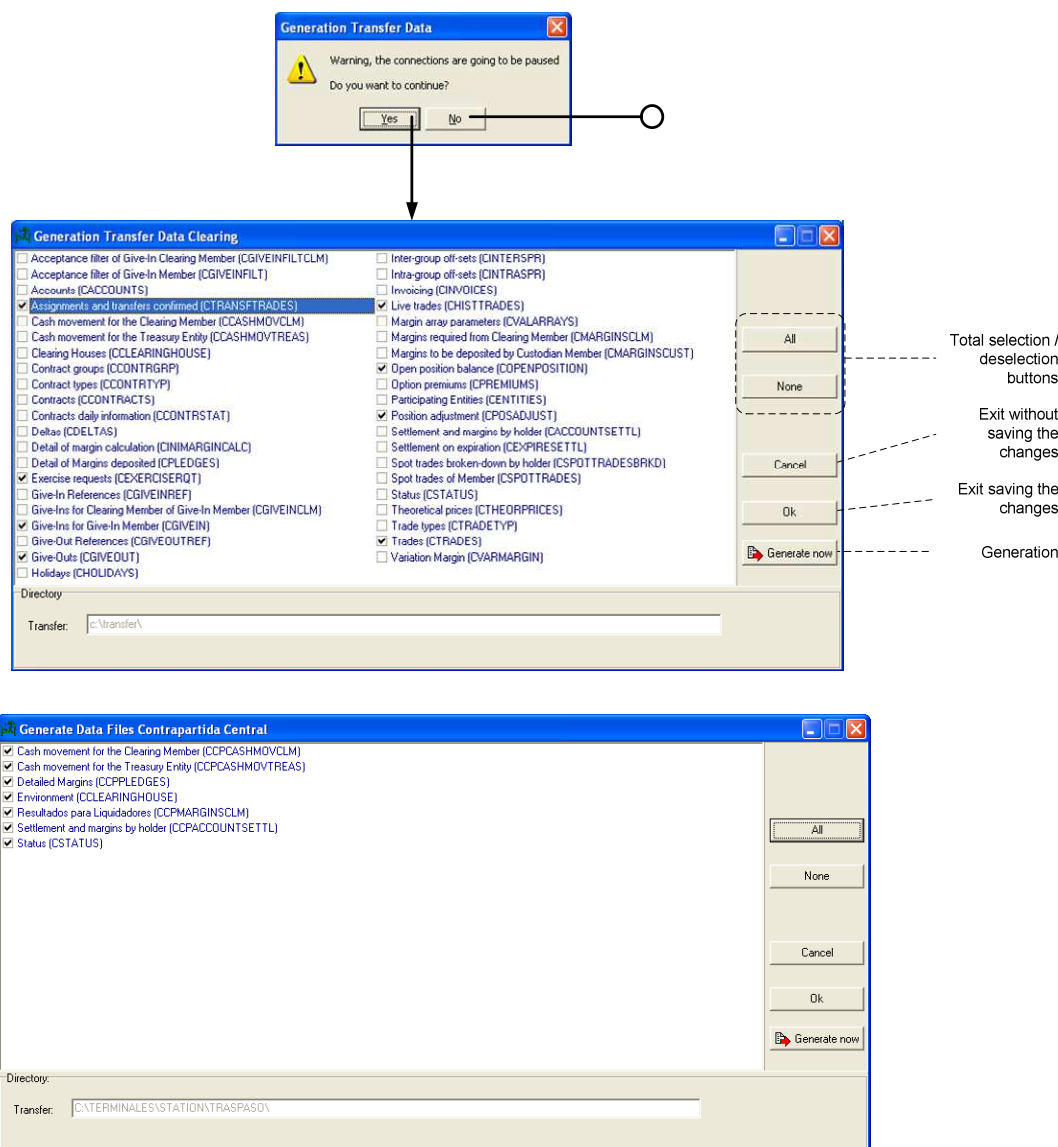
Menu option: **Manage – Generate Trading Data Files**

Menu option: **Manage – Generate Clearing Data Files**

Menu option: **Manage – Central Counterparty Generate Data Files**

Function: Generation of clearing transfer files on request

**Visibility:** The data contained in the different files is limited by trader permissions and the group of accounts that can be acted upon. In the case of the MEFFStation MT terminal the same restrictions are applied, taking into account the trader code on whose behalf the connection is being made. When wanting to extend visibility to all traders that are able to act in a MEFFStation MT terminal, press menu option whilst holding the SHIFT key down.



- Generation of Clearing Data Files on Request-



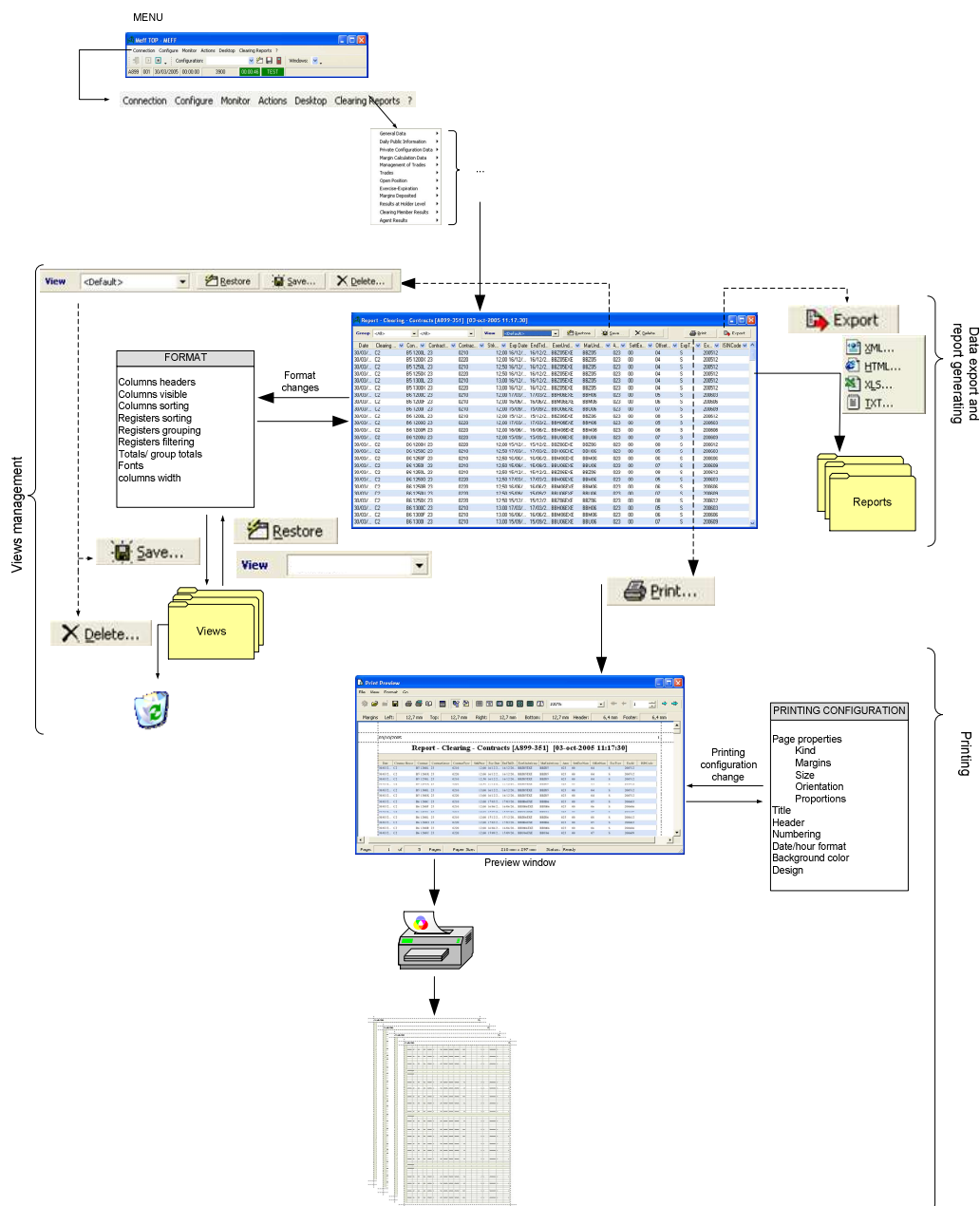
## 21. Reports

Menu option: **Trading Reports – ...**

Menu option: **Clearing Reports – ...**

**Function:** Design and generation of reports. Allows for the selection of XML, HTML, XLS or TXT format or the report can be sent directly to a printer.

**Visibility:** The data contained in the different reports is limited by trader permissions and the group of accounts that can be acted upon. In the case of the MEFFStation MT terminal the same restrictions are applied, taking into account the trader code on whose behalf the connection is being made. When wanting to extend visibility to all traders that are able to act in a MEFFStation MT terminal, press menu option of the corresponding report whilst holding the SHIFT key down.



- Report process -



## 22. Terminal Launching Parameters

MEFFStation.exe program can be executed with the following launching parameters:

Parameter	Value	Description
DATA FILES	XX	It generates data files formed by the user for the market / chamber XX corresponding to the last session received correctly, previous confirmation on the part of the user
DATA FILES AUTO	XX	It generates the data files formed by the user for the market / chamber XX corresponding to the last session received correctly, without needing the confirmation of the user

These parameters can be formed by "masks" values(??). This means that files of all the markets / chambers connected to that terminal will be generated.

To use these parameters, the following instructions must be followed:

1. Copy MEFFStation application icon, located on Start menu or on desktop.
2. Select "Properties" option with the right button of the mouse placed on the new icon.
3. In "Destination", after MEFFStation.exe, add desired launching parameter and values

Example:

We change "Destiny":`\\...\MeffStation.exe` for `\\...\MeffStation.exe DATOS_TRASPASO M3`

This means that when the new icon is executed, M3 market will be generated, previous user confirmation, corresponding to the last session received correctly

## Appendix A Personalisation of Data Matrix

The functionalities available in the windows that include a matrix (Grid) in the MEFFStation terminal are described below.

The individual availability of each of these functionalities depends on the type of information that is being presented and the possible actions on it.

### A.1 Parts of a matrix

The data matrixes contain a record in each row. Each record is made up of various cells. Each of the cell is associated with a column.

The upper part of the matrix contains the area of titles, where the names of the columns are displayed. As will be seen later, from this zone the menu of options for the matrix can be accessed, selecting the criteria for sorting, moving or eliminating columns and other functionalities.

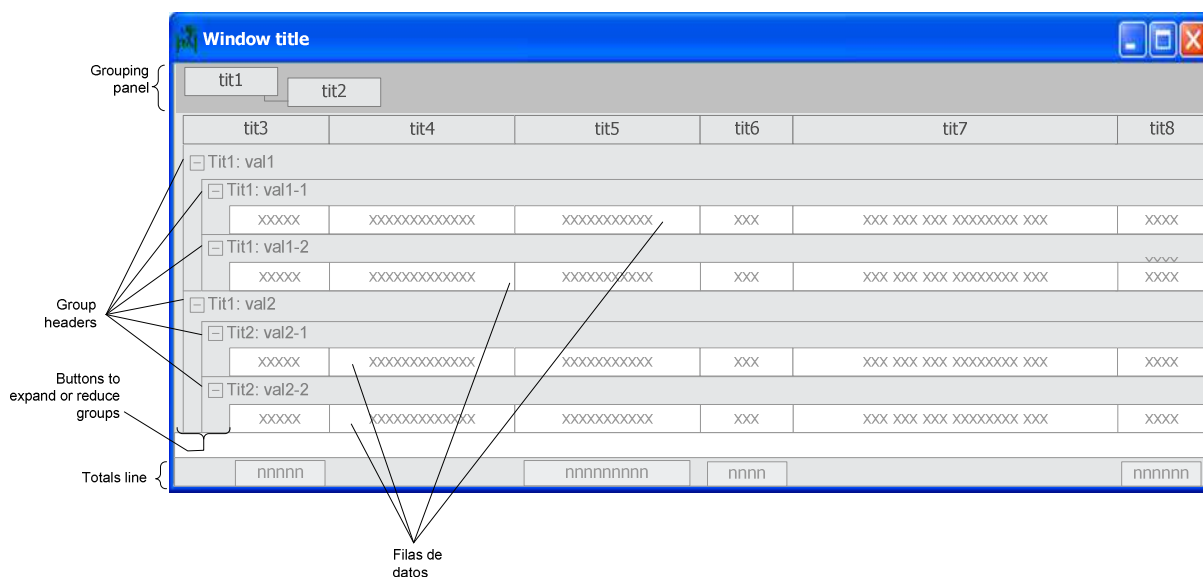
In the left part of the matrix a column of indicators is displayed, where the record selected at any time is highlighted.

The diagram illustrates the basic elements of a matrix. It shows a grid with 8 rows and 7 columns. The first column is labeled 'Indicator' with an arrow pointing to the first cell. The top row is labeled 'Columns' with a bracket above it. The top row is also labeled 'Titles' with an arrow pointing to the first cell. The first row is labeled 'Rows' with a bracket to its right. The grid contains placeholder text: 'XXXX', 'ZZZZ', and 'XXXXXXXXXX'.

Indicator	tit1	tit2	tit3	tit4	tit5	tit6	tit7
	XXXX	XXXX	XXXXXXXXXX	XXXXXXXXXXXXXX	XXXXXXXXXXXXXX	XXX	XXX XXX XXX XXXXXXXX XXX
	ZZZZ	ZZZZ	ZZZZZZZZZZ	ZZZZZZZZZZZZ	ZZZZZZZZZZZZ	ZZZ	ZZZ ZZZ ZZZ ZZZZZZZZZ ZZZ
	XXXX	XXXX	XXXXXXXXXX	XXXXXXXXXXXXXX	XXXXXXXXXXXXXX	XXX	XXX XXX XXX XXXXXXXX XXX
	ZZZZ	ZZZZ	ZZZZZZZZZZ	ZZZZZZZZZZZZ	ZZZZZZZZZZZZ	ZZZ	ZZZ ZZZ ZZZ ZZZZZZZZZ ZZZ
	XXXX	XXXX	XXXXXXXXXX	XXXXXXXXXXXXXX	XXXXXXXXXXXXXX	XXX	XXX XXX XXX XXXXXXXX XXX
	ZZZZ	ZZZZ	ZZZZZZZZZZ	ZZZZZZZZZZZZ	ZZZZZZZZZZZZ	ZZZ	ZZZ ZZZ ZZZ ZZZZZZZZZ ZZZ
	XXXX	XXXX	XXXXXXXXXX	XXXXXXXXXXXXXX	XXXXXXXXXXXXXX	XXX	XXX XXX XXX XXXXXXXX XXX
➤	ZZZZ	ZZZZ	ZZZZZZZZZZ	ZZZZZZZZZZZZ	ZZZZZZZZZZZZ	ZZZ	ZZZ ZZZ ZZZ ZZZZZZZZZ ZZZ
	XXXX	XXXX	XXXXXXXXXX	XXXXXXXXXXXXXX	XXXXXXXXXXXXXX	XXX	XXX XXX XXX XXXXXXXX XXX

- Basic elements of a matrix -

In addition to the elements mentioned so far, depending on the data contained, a matrix may have a grouping panel. When some grouping has been made, the left part of the matrix will display the buttons that allow the different groups to be expanded or restricted.



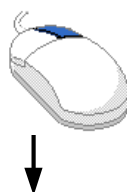
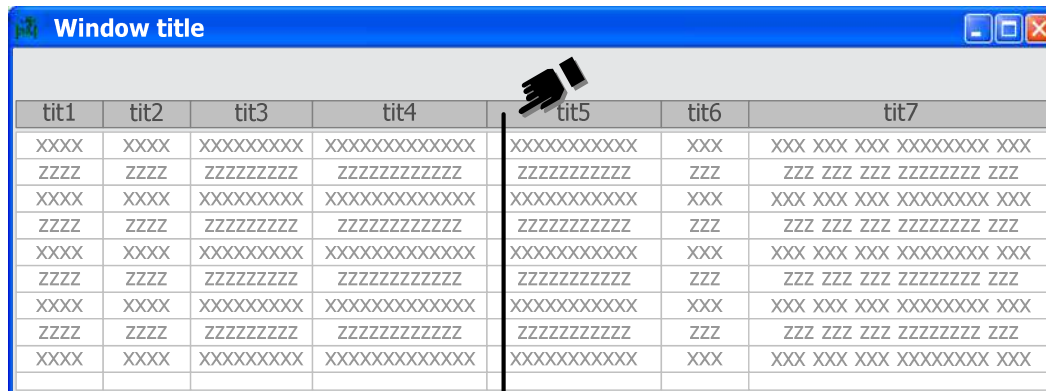
- Optional elements of a matrix -

Similarly, when the matrix allows, total lines can be added for the entire matrix or by groups.

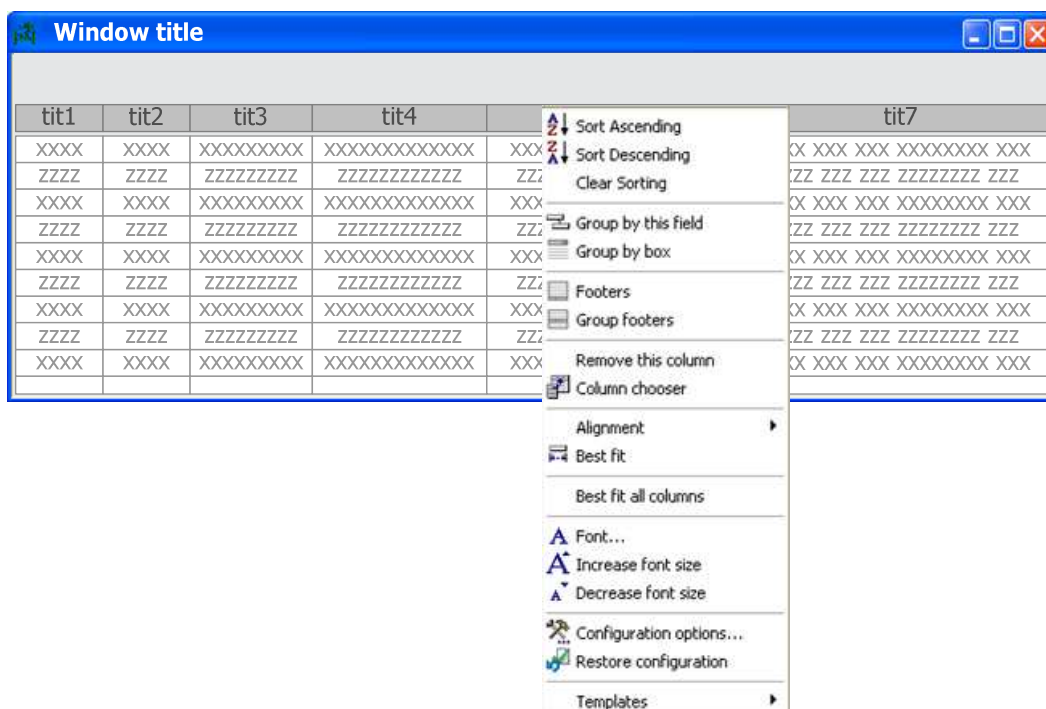
The information on how to carry out the operations mentioned here is detailed later in this appendix.

## A.2 Options Menu

To access the options menu for the matrix, click with the secondary button of the mouse on the title bar. If the action that you want to take is related with a specific column, this will have to be done over that particular title.



Click with the auxiliary button of the mouse over the title bar



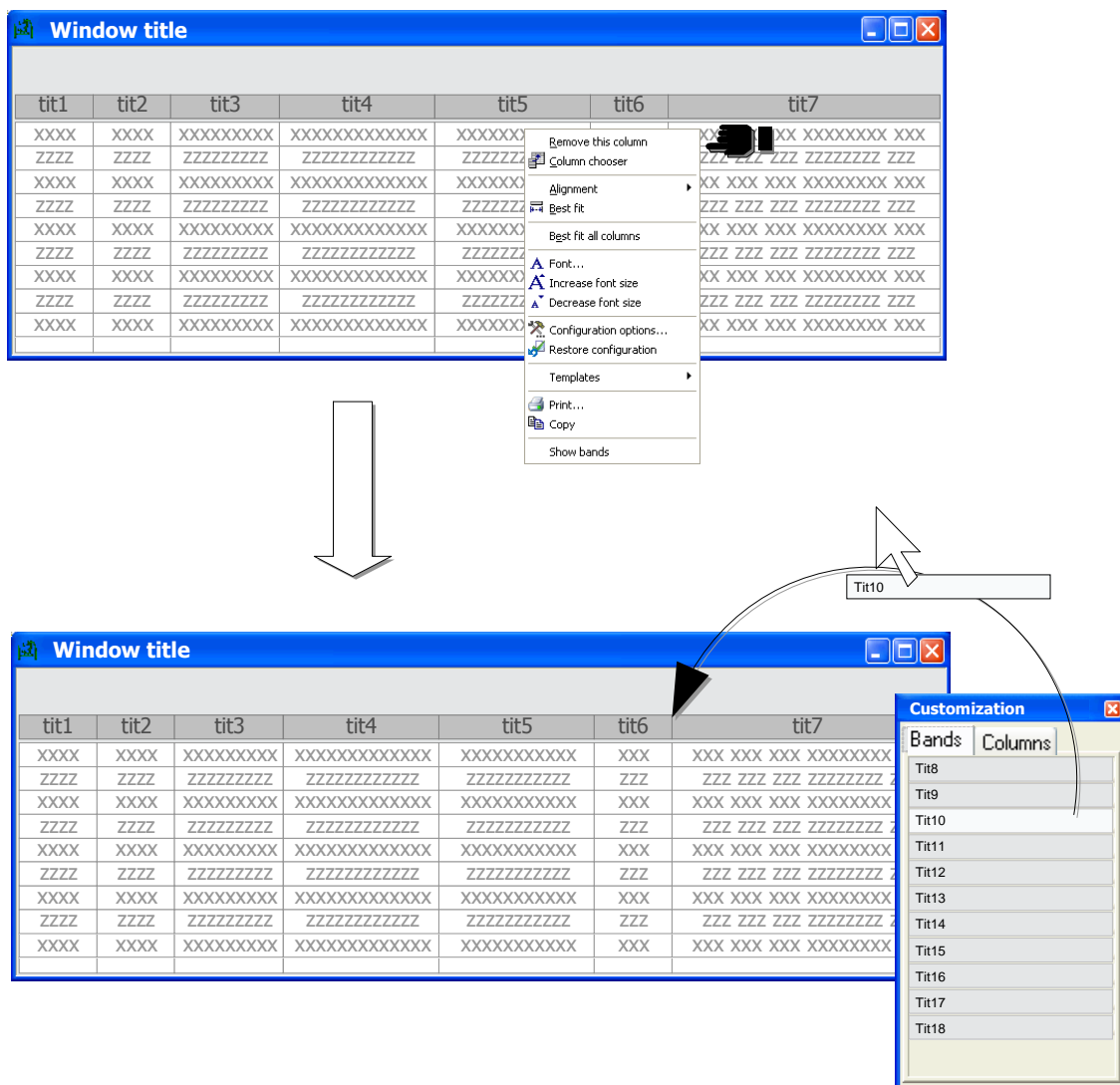
- Access to menu of options for the matrix -

The functionalities associated with the options menu are covered in detail throughout this appendix.

## A.3 Columns/Bands Management

### Add

To add columns/bands that are not currently being displayed, press the option **Column chooser** of the matrix menu. A pop-up window will then appear with a list of columns/bands that can be selected. To add one of these columns/bands, use the mouse to drag and drop the element in the required position.



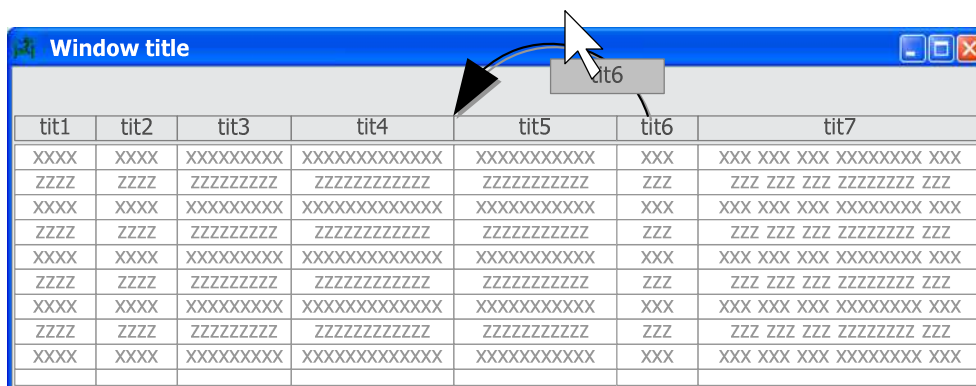
- Selection of columns -

Bands are included to group columns in the screens.

These bands are shown by default. To activate or deactivate them, put the cursor over the column header and with a right-click open the context menu and click the option "Show bands".

## Order

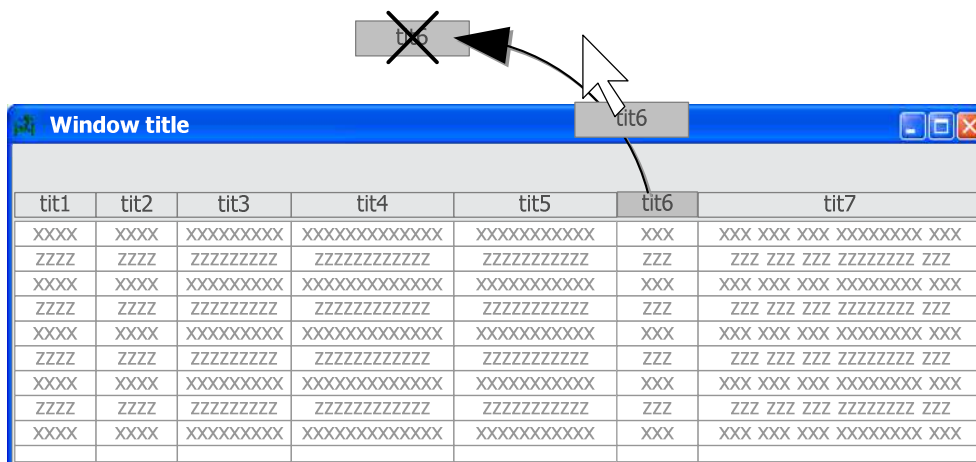
To change the position in which the columns are presented, click on the header of the column to move and drag it to the required position.



- Order of columns -

## Hide


If you wish to hide any of the columns that are being displayed, click on the title of the column and drag it outside of the window, until the mouse icon changes into the form of a cross. It is also possible to do this using the **Remove this column** option of the matrix menu.

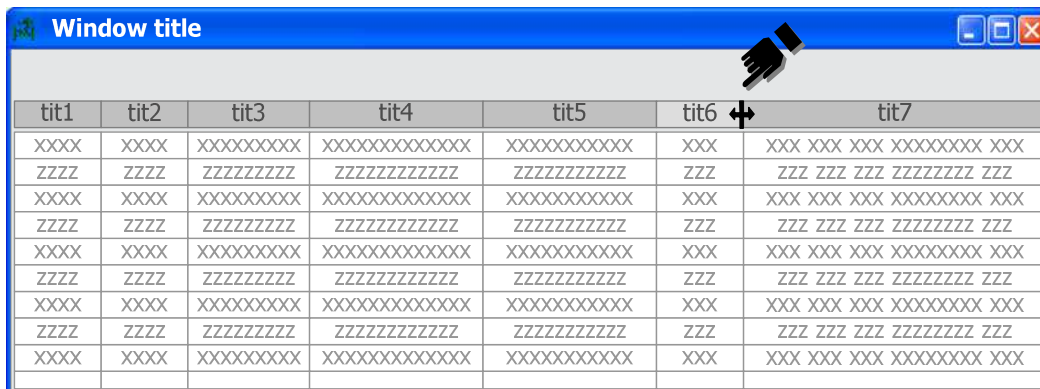


- Removal of columns -



## Width

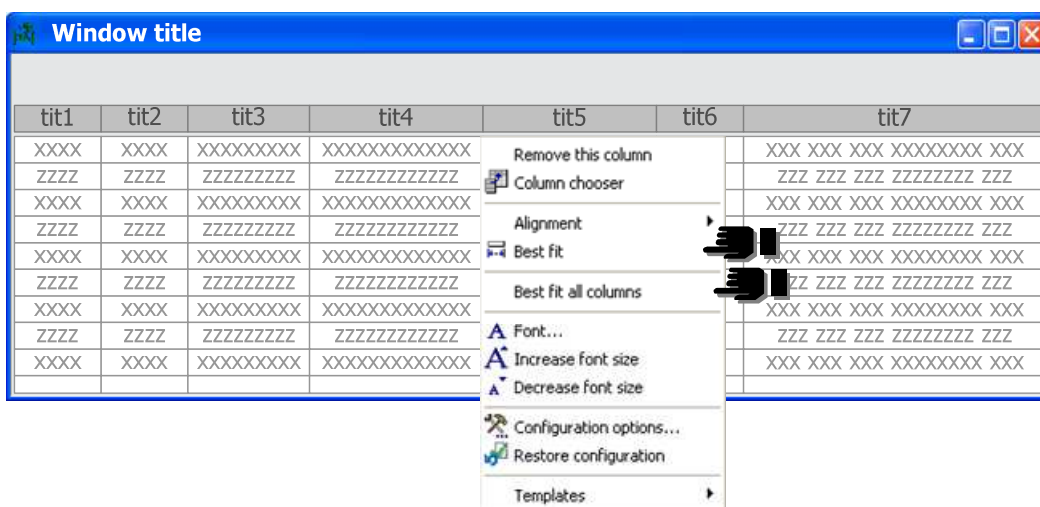
The width of each column can be adjusted manually, by placing the cursor between the titles of the columns to modify until the cursor changes its form () , and pressing the main button of the mouse dragging the column divider until the desired length is obtained.



- Manual adjustment of column width -

Select the option **Best fit** in the matrix menu, so that the application assigns the optimum width to the selected column.

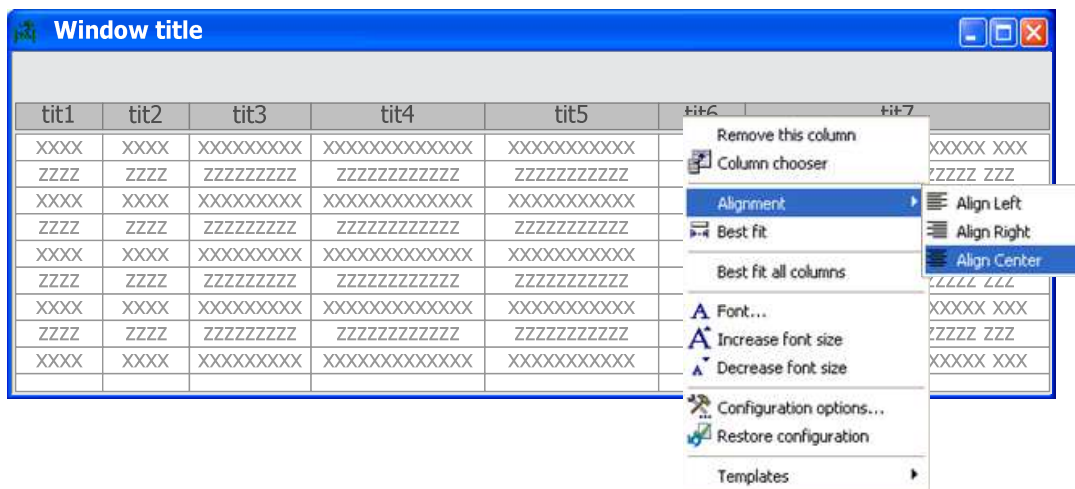
Select the option **Best fit all columns** in the matrix menu, so that the application distributes all the columns, assigning them the most appropriate width.



- Options for automatic adjustment of column width -

## Alignment

Select the option **Alignment** in the matrix menu to choose the type of alignment required for the selected column.

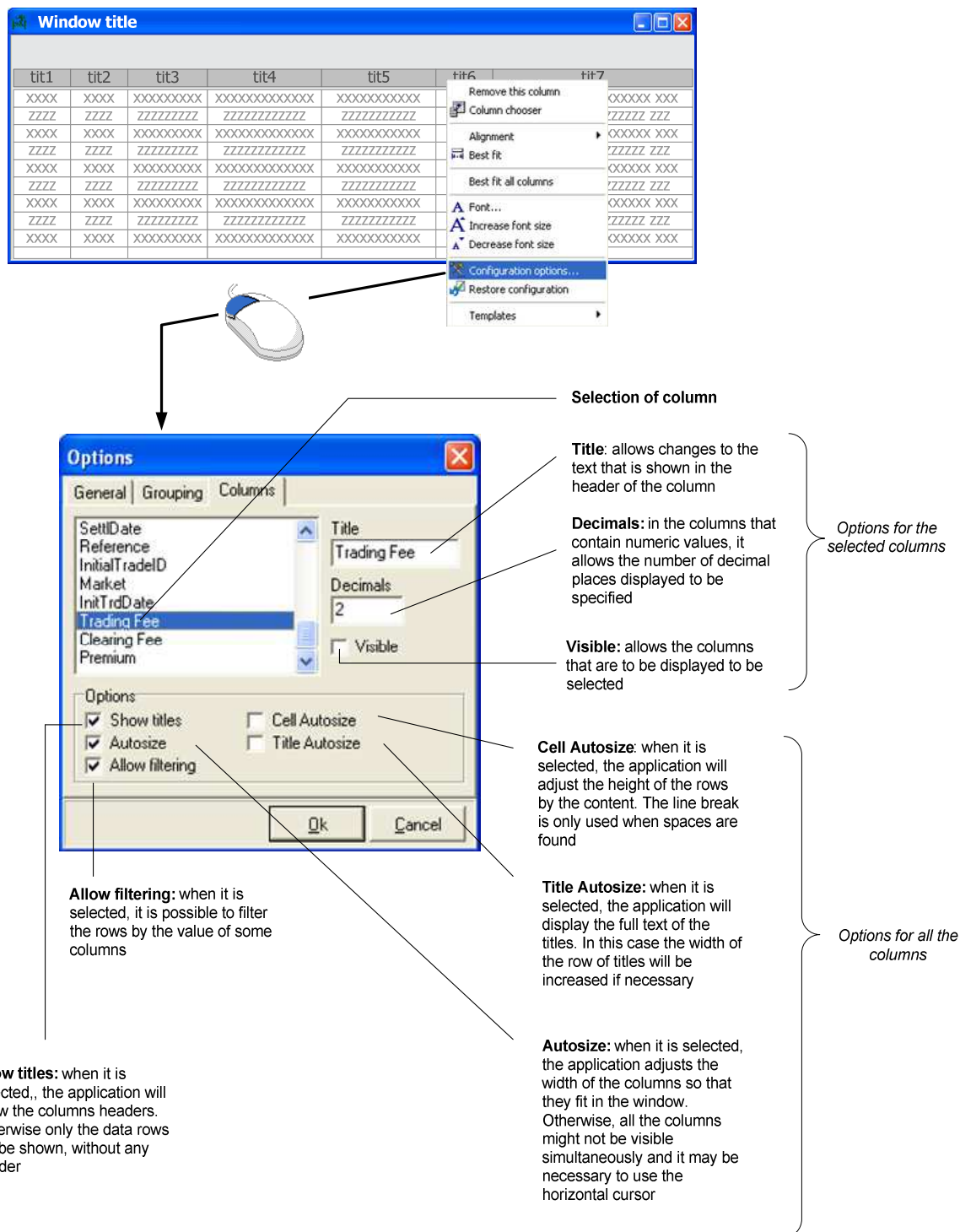


- Column alignment options -

## Advanced options

By selecting **Configuration options** the matrix configuration window is accessed. In the **Columns** panel of this window it is possible to establish a series of advanced options for the columns.

In the following figure the options that can be configured are described.



- Advanced options for configuration of columns -

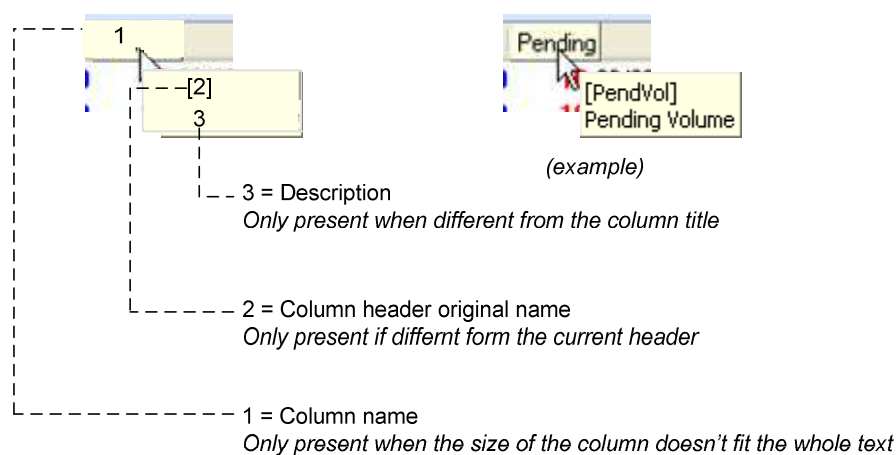
## Identification of the columns

By placing the mouse on the column header, up to two pop up text boxes may be shown.

The upper text box will only be present when the width of the column is not enough to fit the column name, and it will show the full name.

The lower text box can contain two lines, one of them in square brackets. The text that is not in square brackets shows the column description. This text is shown when the description differs from the current column header.

The text in square brackets is the original title of the column. This text is shown when it differs from the current column header.





- Identification of the columns -

## A.4 Sorting of rows

The matrices allow the rows to be ordered by the values of one or more columns. The sorting of numeric columns is done by direct comparison of the values and the sorting of text columns is done following the order of the ASCII table.

To sort by the values of a column, click, on its title. A symbol will appear on the side indicating the type of sorting as shown in the following table. To change the type of sorting, click again on the title. It is also possible to do this process using the **Sort Ascending** and **Sort Descending** options of the matrix menu.

Sorting indicator	Type of sorting
	From least to greatest
	From greatest to least

- Sorting indicators -

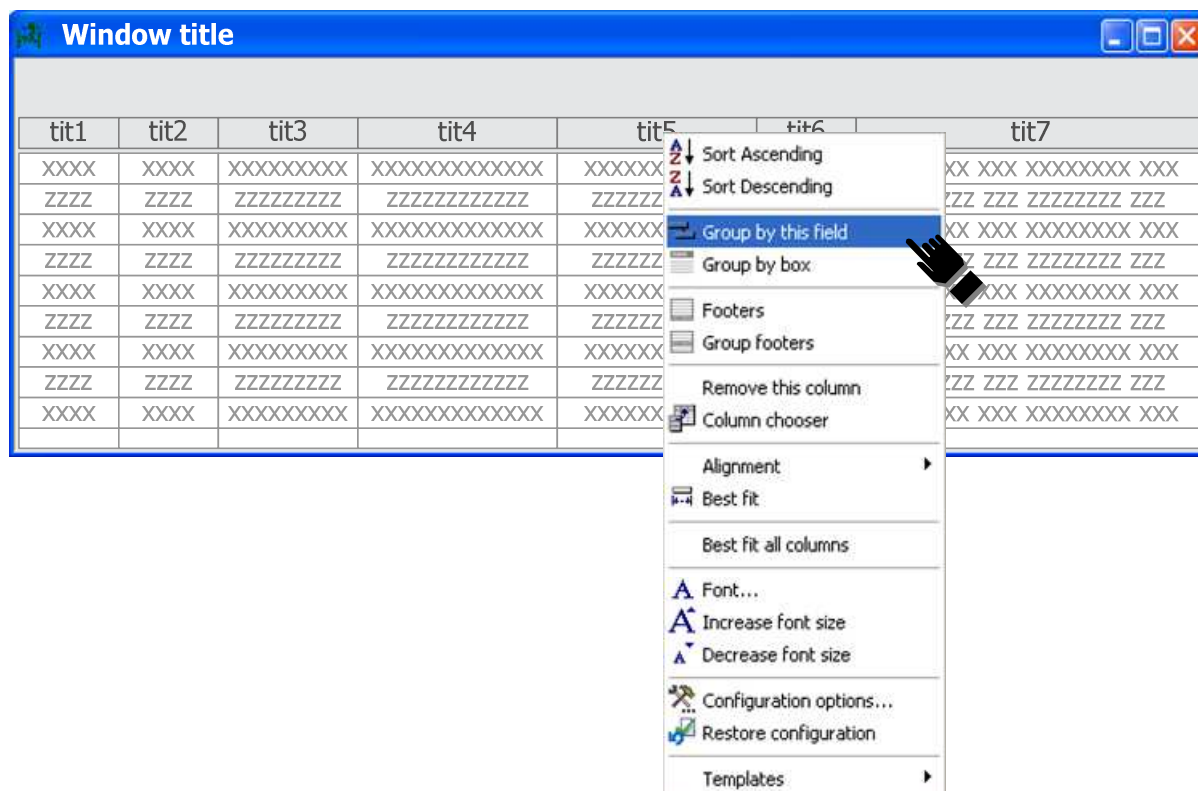
To sort by more than one column at a time, click on the title of the columns whilst keeping the **CAPS** key pressed down. The order in which the columns are selected will be used to decide by which columns it sorts first. New sort columns can be added at any moment by clicking with the mouse on the title of the column whilst holding the **CAPS** key down.

To eliminate the sort criteria of a column, click on its title whilst holding down the **CTRL** key.

## A.5 Grouping of rows

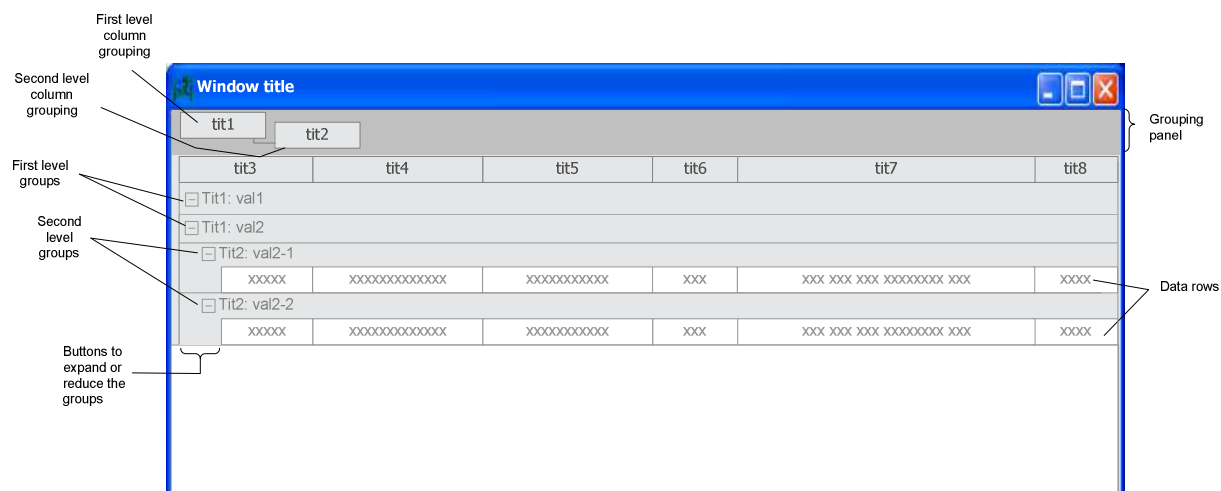
When it is suitable for the type of information being presented, the matrix allows the rows to be grouped in line with the values of one or more columns.

To group by any of the columns, select the option **Group by this field** in the matrix menu. This same process can be done by dragging the title of the column to the group box. If the group field is not available select the option **Group by box** of the matrix menu.



-Grouping options -

The following diagram displays the appearance of a matrix that has been grouped by two of the columns. Using the buttons to expand or reduce the groups the data to be displayed can be selected.

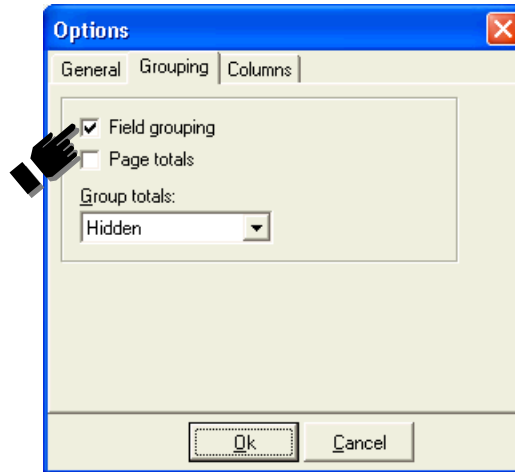


- Grouping by columns -

Notice that grouping is forcing the sorting by the values of the columns used as key of the grouping.

By selecting **Configuration Options** the configuration window of the matrix is accessed. In the **Grouping** panel of said window the field grouping can also be activated or deactivated using the box **Field grouping**.

In the following diagram the options that can be configured are described.

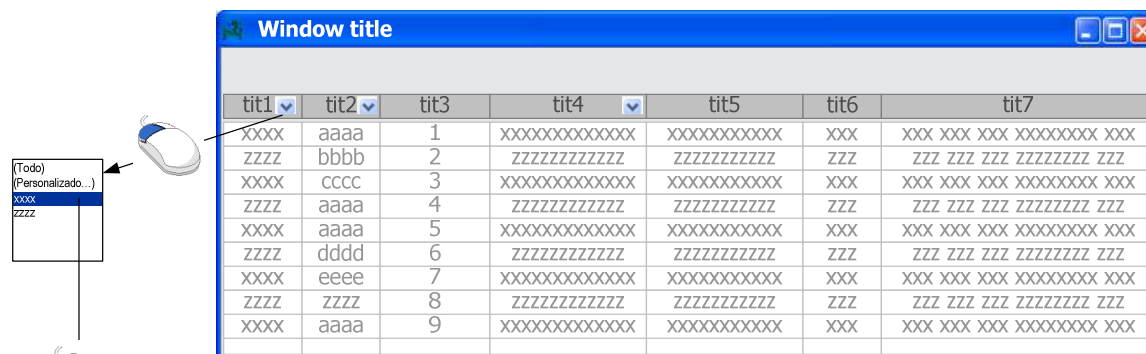


- Activation/deactivation of grouping panel from the options window -

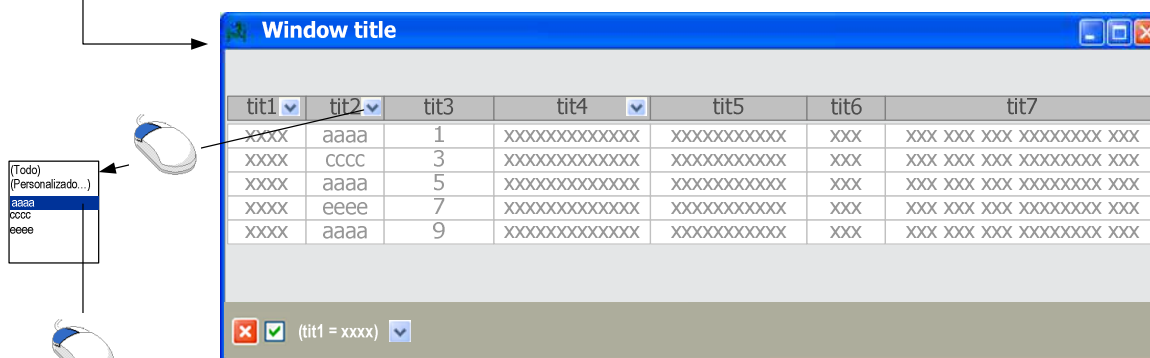
## A.6 Filtering of rows

The data matrix allows filtering according to the values of some of the fields.

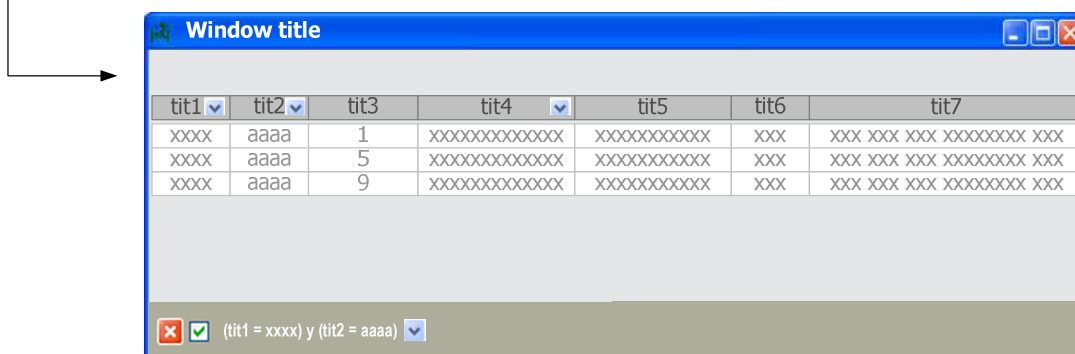
The columns that can be used to establish filtering conditions display a button with an arrow (▼) together with its title. On pressing this button, a dropdown list will be displayed where the value for filtering said column can be selected.



- Selection of grouping criteria -



- Result of first selection, and selection of second grouping criteria -



- Result of both filters -

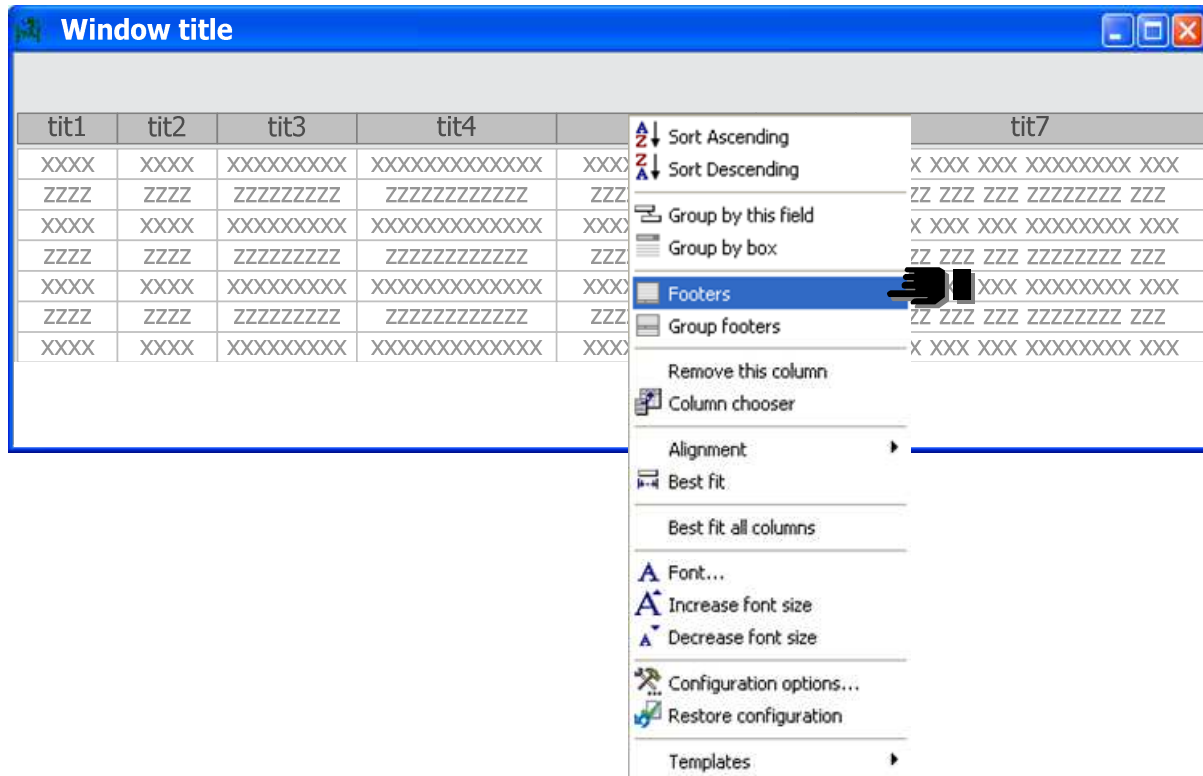
- Example of filtering columns -

In the lower part of the matrix a line is displayed providing information on the filter defined, allowing it to be activated or deactivated by marking or unmarking the check box.

## A.7 Total lines

### Footers

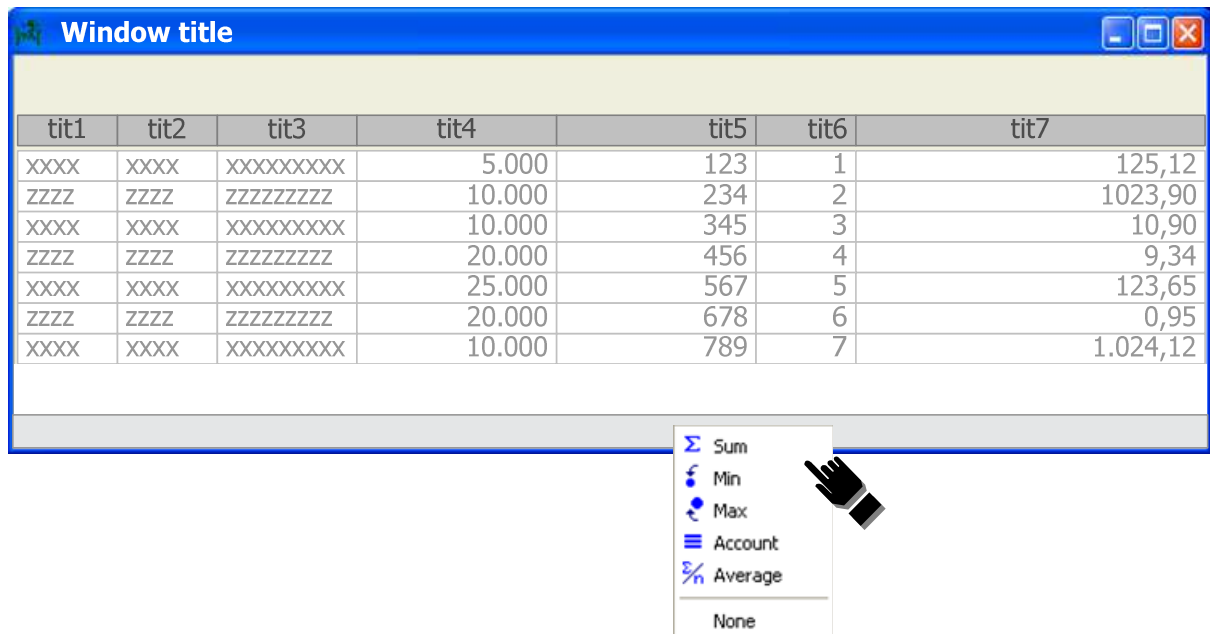
Selecting the option **Footers** of the matrix menu the footer totals of the matrix can be activated or deactivated.



- Activation / deactivation of footers -



Once the footer is activated, a different function can be assigned for each column. To assign a function to a column, click with the secondary button of the mouse over the footers corresponding to the column in question to access the menu for selecting functions.



- Assigning functions in the footers -

### **Functions available**

In the following table each of the available functions are described.

Function	Explanation
$\Sigma$ Sum	Sum of all the values of the column
$f$ Min	Minimum value of the column
$\uparrow$ Max	Maximum value of the column
$\equiv$ Account	Number of elements present
$\Sigma/n$ Average	Average of column values

Below is an example of a window where different footer functions have been selected.

Window title						
tit1	tit2	tit3	tit4	tit5	tit6	tit7
XXXX	XXXX	XXXXXXXXXX	5.000	123	1	125,12
ZZZZ	ZZZZ	ZZZZZZZZZ	10.000	234	2	1023,90
XXXX	XXXX	XXXXXXXXXX	10.000	345	3	10,90
ZZZZ	ZZZZ	ZZZZZZZZZ	20.000	456	4	9,34
XXXX	XXXX	XXXXXXXXXX	25.000	567	5	123,65
ZZZZ	ZZZZ	ZZZZZZZZZ	20.000	678	6	0,95
XXXX	XXXX	XXXXXXXXXX	10.000	789	7	1.024,12
7			MAX=25.000	MIN=123	28	AVG=331,14

Account

Max

Min

Sum

Average

- Example of different functions in footers -

### Group footers

Using the option **Group footers** of the matrix menu the group footers are activated or deactivated.

Window title

tit1	tit2					
tit3	tit4	tit5	tit6	tit7	tit8	
Tit1: val1						
Tit2: val1-1						
1	10.000	345	12.000	8.011.973,00	xxxx	
Tit2: val1-2						
2	15.000	678	6.000	2.021.970,00	xxxx	
2	MAX=15.000	MIN=345	18.000	AVG=5.016.971,50		
Tit1: val2						
Tit2: val2-1						
3	20.000	123	15.000	93.219.210,08	xxxx	
Tit2: val2-2						
4	25.000	246	23.000	665.010.298,00	xxxx	
2	MAX=25.000	MIN=123	38.000	AVG=379.114.754,04		
4	MAX=25.000	MIN=123	56.000	AVG=192.065.862,77		

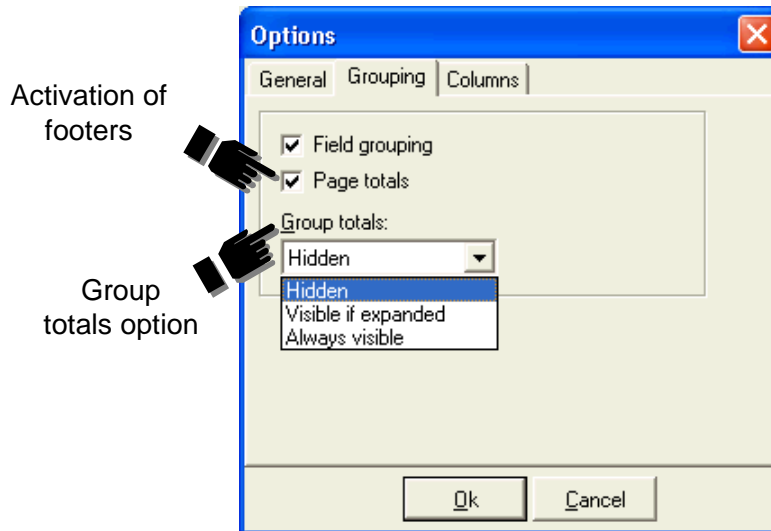
- Example of window with group footers -

The functions available are the same as for footers. Note that the assignment of functions is done by columns and therefore it will be the same for all the groups. The function assigned by groups is independent of the function assigned in the footers.

## Configuration options

Selecting **Configuration Options** in the menu gives access to the configuration window of the matrix. In the **Grouping** panel of this window the total lines can also be activated or deactivated by marking or unmarking the **Page totals** box. In the same way it is possible to select the behaviour of the totals by group in the dropdown list of **Group totals**.

In the following figure the options that can be configured are described.



- Configuration of total lines from the options window -

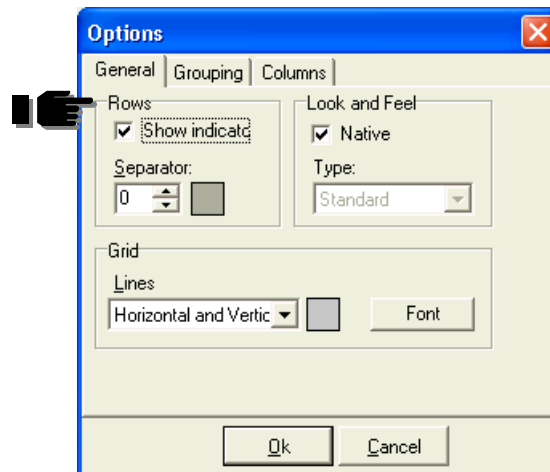
## A.8 Presentation options

Selecting **Configuration Options** gives access to the configuration window of the matrix. This section describes the options accessible from the **General** panel of said window.

### Rows

By checking or unchecking the **Show indicator** box the presentation of the control column to the left of the matrix can be activated or deactivated. A pointer is shown which indicates the row(s) selected.

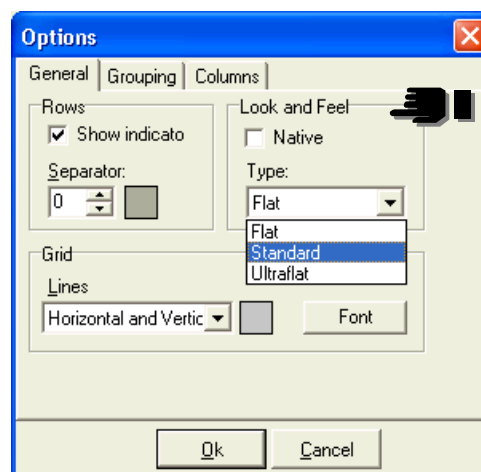
In the Separator field, the number of pixels separation between the rows is indicated. The square on the right of this field is used to select the background color for this separator.



- Configuration options for rows -

### Look and Feel

By marking the **Native** box the presentation elements configured in the computer can be selected or a specific type can be customised. If the box is left unmarked, the dropdown **Type** list enables the desired look and feel to be selected.

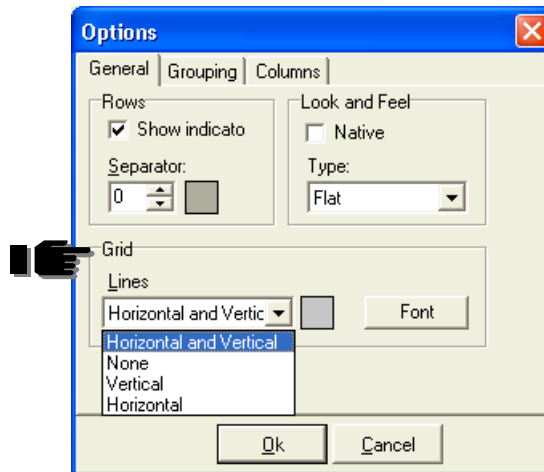


- Look and Feel configuration options -

## Grid

Using the **Lines** dropdown list the grid lines that will be visible can be selected. The square on the right is used to select the color of these lines.

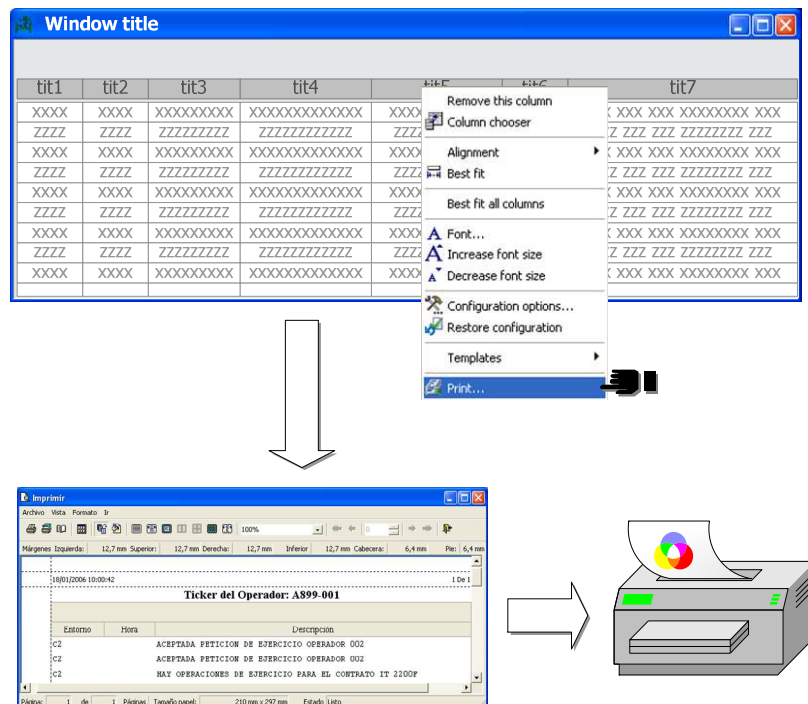
The **Font** button gives access to a window where the font that will be used in the entire matrix can be selected.



- Grid configuration options -

## A.9 Printing

Selecting the option **Print** of the matrix menu you get to the preview window where you can print the data available in the grid. The printing is showing the current columns selection, sorting, filtering, etc.



Preview window

- Printing the grid data -

## A.10 Templates

### Save

Once the grid has been configured, customization done can be saved for a later use with the **Templates - Save** grid menu option.

When this option has been selected, a name should be given to the new template. If a name already used for the current window is chosen, the old template will be lost.

The stored templates are associated to the window where the matrix belongs.

The templates are stored within the terminal files and will be available for further executions.

When using the option **Templates – Save as default template**, the template that is getting saved will become the default template.

If a default template has been saved, when a new window of the same kind is opened this template will be used for the associated grid.

### Apply

The **Templates – Apply** option should be used to restore a previous saved template. Once this option is selected, the name of the template to be restored should be clicked.

### Manage

The **Templates – Manage ...** option will open a Windows showing the stored templates for the grid.

Click with the secondary button of the mouse on one of the stored template to get to the menu, where you can delete the template, assign and deassign the default template role.

If a default template is chosen, when a new window of the same kind is opened this template will be used for the associated grid.

### Restore configuration

The grid menu option **Restore configuration** restores the factory settings of the grid configuration. This option doesn't restore the default template, but the configuration that the terminal is built with.